B-CONVERGENCE PROPERTIES OF
MULTISTEP RUNGE-KUTTA METHODS

SHOUFU LI

Abstract. By using the theory of B-convergence for general linear methods to
the special case of multistep Runge-Kutta methods, a series of B-convergence
results for multistep Runge-Kutta methods is obtained, and it is proved that
the family of algebraically stable r-step s-stage multistep Runge-Kutta methods
with parameters $\alpha_1, \alpha_2, \ldots, \alpha_r$ presented by Burrage in 1987 is optimally B-
convergent of order at least $s$, and B-convergent of order $s + 1$, provided that
$r \geq s$ and $\alpha_j > 0$, $j = 1, 2, \ldots, r$. Furthermore, this family of methods is
optimally B-convergent of order $s + 1$ if some other additional conditions are
satisfied.

1. Introduction

Let $X$ be a real or complex Hilbert space with the inner product $\langle \cdot, \cdot \rangle$ and
the corresponding norm $\| \cdot \|$. $f: X \to X$ be a given sufficiently smooth mapping
satisfying a one-sided Lipschitz condition

$$\text{Re}(f(y) - f(z), y - z) \leq m\|y - z\|^2 \quad \forall y, z \in X.$$ 

Consider the initial value problem

$$(1.1) \quad y'(t) = f(y(t)), \quad 0 \leq t \leq T; \quad y(0) = y_0, \quad y_0 \in X$$

and the multistep Runge-Kutta method for solving (1.1):

$$(1.2a) \quad Y^{(n)} = a_1 Y^{(n-1)} + hBF(Y^{(n)}),$$

$$(1.2b) \quad y^{(n)} = c_1 y^{(n-1)} + hE(Y^{(n)}),$$

$$(1.2c) \quad \xi_n = \beta y^{(n)}.$$

Here the problem (1.1) is assumed to have a unique solution $y(t)$ on the interval
$[0, T]$. For the method (1.2) we assume that

$$Y^{(n)} = (Y_1^{(n)}, Y_2^{(n)}, \ldots, Y_s^{(n)}) \in X^s, \quad y^{(n)} = (y_1^{(n)}, y_2^{(n)}, \ldots, y_s^{(n)}) \in X^r,$$

$$\xi_n \in X, \quad F(Y^{(n)}) = (f(Y_1^{(n)}), f(Y_2^{(n)}), \ldots, f(Y_s^{(n)})) \in X^s.$$
$h > 0$ is the stepsize, $\tilde{A}$, $\tilde{B}$, $\tilde{C}$, $\tilde{E}$, and $\tilde{\beta}$ are linear mappings corresponding respectively to the real matrices

$$A = [a_{ij}] \in \mathbb{R}^{s \times r}, \quad B = [b_{ij}] \in \mathbb{R}^{s \times s}, \quad C = \left[ \frac{0I_{r-1}}{\alpha^T} \right] \in \mathbb{R}^{r \times r},$$

$$(1.3) \quad E = \begin{bmatrix} 0 \\ y^T \end{bmatrix} \in \mathbb{R}^{r \times s}, \quad \beta = [0, \ldots, 0, 1] \in \mathbb{R}^{1 \times r}$$

(cf. [11]), where $\alpha = [\alpha_1, \alpha_2, \ldots, \alpha_r]^T$, $\gamma = [\gamma_1, \gamma_2, \ldots, \gamma_s]^T$, $I_{r-1}$ is the $(r - 1) \times (r - 1)$ identity matrix, $Y^{(n)}_{\xi}$, $y_i^{(n)}$, and $\xi_n$ are approximations to $y(t_n + c_i h)$, $y(t_n + i h)$, and $y(t_n + rh)$, respectively, where

$$t_n = t_0 + nh; \quad c_i = \sum_{j=1}^{s} b_{ij} + \sum_{j=1}^{r} (j - 1)a_{ij}, \quad i = 1, 2, \ldots, s.$$

For simplicity, we write $c = [c_1, c_2, \ldots, c_s]^T$, $\zeta = [0, 1, \ldots, r - 1]^T$, $e_N = [1, 1, \ldots, 1]^T \in \mathbb{R}^N$ with $N \geq 1$, $Y(t) = (y(t + c_1 h), y(t + c_2 h), \ldots, y(t + c_r h)) \in X^s$, $H(t) = (y(t + h), y(t + 2h), \ldots, y(t + rh)) \in X^r$, introduce the simplifying conditions (cf. [1])

$$B(\tau): \quad p\gamma^T c^p - 1 = r^p - \alpha^T \zeta^p, \quad p = 1, 2, \ldots, \tau;$$

$$C(\tau): \quad pBc^p - 1 = c^p - A\zeta^p, \quad p = 1, 2, \ldots, \tau;$$

$$E(\tau): \quad pA^T \text{diag}(\gamma)c^p - 1 = \text{diag}(\alpha)(r^p e_{r-1} - \zeta^p), \quad p = 1, 2, \ldots, \tau,$$

and adopt the notational convention: $M > 0$ (or $\geq 0$) for a real symmetric matrix to mean that $M$ is positive definite (or nonnegative definite).

Note that multistep Runge-Kutta methods are a subclass of the General Linear Methods of Butcher, and it is proved by Lie and Nørsett [13] that multistep collocation methods are a subclass of multistep Runge-Kutta methods.

In 1987, Burrage [1] obtained the following results:

**Theorem 1.1.** Suppose the method (1.2)–(1.3) satisfies the conditions $B(2s)$, $C(s)$, and $E(s)$, $c_i \neq c_j$ whenever $i \neq j$, $\sum_{j=1}^{r} \alpha_j = 1$, $\alpha_1 > 0$, and $\alpha_j \geq 0$, $j = 2, 3, \ldots, r$. Then this method is algebraically stable for the matrices

$$(1.4) \quad G = \text{diag} \left( \alpha_1, \alpha_1 + \alpha_2, \ldots, \sum_{j=1}^{r} \alpha_j \right), \quad D = \text{diag} (\gamma_1, \gamma_2, \ldots, \gamma_s),$$

and necessarily $G > 0$, $D > 0$.

**Theorem 1.2.** Suppose that $\sum_{j=1}^{r} \alpha_j = 1$, $\alpha_1 > 0$, $\alpha_j \geq 0$, $j = 2, 3, \ldots, r$. Then the multistep Runge-Kutta methods defined by (1.2), (1.3) and
B-CONVERGENCE OF RUNGE-KUTTA METHODS

\[
\begin{align*}
\gamma_j &= \int_0^r l_j(x) \, dx - \sum_{k=2}^r \frac{\alpha_k}{\gamma_j} \int_0^{k-1} l_j(x) \, dx, \quad j = 1, 2, \ldots, s; \\
\alpha_{ij} &= \frac{\alpha_j}{\gamma_i} \int_{j-1}^r l_i(x) \, dx, \quad i = 1, 2, \ldots, s, \quad j = 1, 2, \ldots, r; \\
b_{ij} &= \int_0^{c_i} l_j(x) \, dx - \sum_{k=2}^r a_{ik} \int_0^{k-1} l_j(x) \, dx, \quad i, j = 1, 2, \ldots, s; \\
l_j(x) &= \frac{P(x)}{(x-c_j)P'(c_j)}, \quad j = 1, 2, \ldots, s; \\
P(x) &= \prod_{k=1}^s (x-c_k) = \det \begin{bmatrix}
h_1 & h_2 & \cdots & h_{s+1} \\
h_2 & h_3 & \cdots & h_{s+1}h_{s+2} \\
\vdots & \vdots & \ddots & \vdots \\
h_s & h_{s+1} & \cdots & h_{2s-1}h_{2s} \\
1x^s & 2x^{s-1}x & \cdots & x^s \end{bmatrix}; \\
h_i &= \frac{1}{i}(a^T\xi^i), \quad i = 1, 2, \ldots, 2s,
\end{align*}
\]

satisfy all the hypotheses of Theorem 1.1, and they are all algebraically stable for the matrices \(G > 0, \ D > 0\) defined by (1.4).

In 1988, the author of the present paper [10, 11] established the theory of B-convergence (B-theory) for general linear methods. We here only recall one of the basic principles:

**Theorem 1.3.** If a general linear method is BH-stable and BH- (resp. BH*-) consistent of order \(p\), then this method is optimally B-convergent of order \(p\) (resp. B-convergent of order \(p\)).

In the present paper, the B-theory for general linear methods is applied to the special case of multistep Runge-Kutta methods. We first discuss the generalized stage order and diagonal stability of the methods (see Theorems 2.1-2.3); then, in view of B-theory and Theorems 1.1-1.3, a series of B-convergence results for multistep Runge-Kutta methods is obtained (see Theorems 2.4-2.7).

2. **Main results and their proofs**

**Definition 2.1.** The method (1.2) is said to be **diagonally stable**, if there exists an \(s \times s\) diagonal matrix \(Q > 0\) such that \(QB + BTQ > 0\).

**Definition 2.2.** The method (1.2) is said to have **generalized stage order** \(p\), if \(p\) is the largest nonnegative integer which possesses the following properties:

For any given initial value problem (1.1) and stepsize \(h \in (0, h_0]\), there exist abstract functions \(Y^h\) and \(H^h\):

\[
Y^h(t) = (Y_1^h(t), Y_2^h(t), \ldots, Y_s^h(t)) \in X^s, \\
H^h(t) = (H_1^h(t), H_2^h(t), \ldots, H_r^h(t)) \in X^r,
\]

License or copyright restrictions may apply to redistribution; see http://www.ams.org/journal-terms-of-use
such that
\[
\|H^h(t) - H(t)\| \leq d_0 h^p, \quad |\Delta^h(t)| \leq d_1 h^{p+1}, \\
|\delta^h(t)| \leq d_2 h^{p+1}, \quad |\sigma^h(t)| \leq d_3 h^p,
\]

where \(h_0 > 0\) is only required to be so small that for \(h \in (0, h_0]\) all the time nodes belong to the integration interval \([0, T]\); each \(d_i\) \((i = 0, 1, 2, 3)\) depends only on the method and on bounds \(M_i\) of some derivatives of the exact solution \(y(t)\): \(\|d^i y(t)/dt^i\| \leq M_i, t \in [0, T]\); \(\Delta^h(t), \delta^h(t),\) and \(\sigma^h(t)\) are determined by the equations
\[
\begin{align*}
Y^h(t) &= \tilde{A}H^h(t - h) + h\tilde{B}F(Y^h(t)) + \Delta^h(t), \\
H^h(t) &= \tilde{C}H^h(t - h) + h\tilde{E}F(Y^h(t)) + \delta^h(t), \\
y(t + rh) &= \beta H^h(t) + \gamma^h(t);
\end{align*}
\]

the norm \(\| \cdot \|\) on \(X^N\) \((N \geq 1)\) is defined by
\[
\|U\| = \left( \sum_{i=1}^{N} |u_i|^2 \right)^{1/2} \quad \forall U = (u_1, u_2, \ldots, u_N) \in X^N.
\]

Furthermore, if the quantities \(d_i\) \((i = 0, 1, 2, 3)\) are also allowed to depend on bounds \(\kappa_i\) for certain derivatives of the mapping \(f\) (but not on \(\kappa_1\): \(\|d^i f(y)/dy^i\| \leq \kappa_i, y \in X\)), then the aforementioned integer \(p\) is known as \textit{generalized weak stage order} of the method. For the special case where \(H^h(t) = H(t)\), the generalized stage order and generalized weak stage order are simply called \textit{stage order} and \textit{weak stage order}, respectively.

Note that these two definitions follow from related previous papers, such as [2, 5, 6, 7, 11].

\textbf{Theorem 2.1.} The method (1.2)–(1.3) has stage order not smaller than \(\tau\) if \(\sum_{j=1}^{s} \alpha_j = 1, \sum_{j=1}^{r} a_{ij} = 1, i = 1, 2, \ldots, s,\) and the conditions \(B(\tau), C(\tau)\) hold.

\textbf{Proof.} Let \(H^h(t) = H(t), Y^h(t) = Y(t)\). Substituting this in (2.1), we get by Taylor expansion
\[
[\Delta^h(t)]_i = \sum_{p=1}^{\tau} \frac{h^p}{p!} \left( c_i^p - \sum_{j=1}^{r} a_{ij}(j - 1)^p - p \sum_{j=1}^{s} b_{ij} c_{j}^{p-1} \right) y^{(p)}(t) + R_{i\tau}(t),
\]

\[
[\delta^h(t)]_i = \sum_{p=1}^{r} \frac{h^p}{p!} \left( r^p - \sum_{j=1}^{r} \alpha_j(j - 1)^p - p \sum_{j=1}^{s} \gamma_{ij} c_{j}^{p-1} \right) y^{(p)}(t) + R_{\tau}(t);
\]

\[
[\delta^h(t)]_i = 0, i = 1, 2, \ldots, r - 1; \quad \sigma^h(t) = 0; \quad H^h(t) - H(t) = 0,
\]

where
\[
R_{\tau}(t) = \int_0^1 \left( \frac{(1 - \theta)^r}{r!} \left( \begin{array}{c}
 c_i^{\tau+1} y^{(\tau+1)}(t + \theta c_i h) \\
 - \sum_{j=1}^r a_{ij}(j-1)^{\tau+1} y^{(\tau+1)}(t + \theta(j-1)h) \\
 - \frac{(1 - \theta)^{\tau-1}}{(\tau-1)!} \sum_{j=1}^s b_{ij} c_j^{\tau} y^{(\tau+1)}(t + \theta c_j h) \end{array} \right) h^{\tau+1} \, d\theta, \right)
\]

\[
R_\tau(t) = \int_0^1 \left( \frac{(1 - \theta)^r}{r!} \left( r^{\tau+1} y^{(\tau+1)}(t + \theta rh) \\
 - \sum_{j=1}^r \alpha_j(j-1)^{\tau+1} y^{(\tau+1)}(t + \theta(j-1)h) \right) \\
 - \frac{(1 - \theta)^{\tau-1}}{(\tau-1)!} \sum_{j=1}^s \gamma_j c_j^{\tau} y^{(\tau+1)}(t + \theta c_j h) \right) h^{\tau+1} \, d\theta, \right)
\]

and therefore

\[
(2.4) \quad \|R_{\tau}(t)\| \leq k_{\tau} h^{\tau+1} M_{\tau+1}, \quad \|R_\tau(t)\| \leq k_{\tau} h^{\tau+1} M_{\tau+1},
\]

where \( k_{\tau} \) (\( i = 1, 2, \ldots, s \)) and \( k_{\tau} \) depend only on the method. Thus, using the conditions \( B(\tau) \) and \( C(\tau) \), we get the conclusion from (2.2), (2.4), and Definition 2.2.

**Theorem 2.2.** Suppose the method \((1.2)-(1.3)\) satisfies the conditions \( B(\tau + 1) \), \( C(\tau) \), and \( \sum_{j=1}^r \alpha_j = 1, \sum_{j=1}^r a_{ij} = 1, \ i = 1, 2, \ldots, s \). Then

(i) this method has weak stage order not smaller than \( \tau + 1 \);
(ii) if there exists a real number \( v \) such that

\[
(2.5) \quad c^{\tau+1} - A\zeta^{\tau+1} - (\tau + 1)Bc^\tau = ve_1,
\]

then this method has generalized stage order not smaller than \( \tau + 1 \).

**Proof.** Let

\[
H_i^h(t) = y(t + ih) + \delta h^{\tau+1} y^{(\tau+1)}(t), \quad i = 1, 2, \ldots, r;
\]

\[
Y_i^h(t) = y(t + c_i h) + \mu_i h^{\tau+1} y^{(\tau+1)}(t), \quad i = 1, 2, \ldots, s,
\]

where \( \mu_i \) and \( \delta \) are constants to be determined. Substituting this in (2.1), expanding into Taylor series, and using the conditions \( B(\tau + 1) \) and \( C(\tau) \), we get

(2.6a)

\[
[A^h(t)]_i = \left[ \frac{1}{(\tau + 1)!} (c^{\tau+1} - A\zeta^{\tau+1} - (\tau + 1)Bc^\tau) + \mu - \delta e_3 \right] h^{\tau+1} y^{(\tau+1)}(t)
\]

\[
+ \delta h^{\tau+2} \int_0^1 y^{(\tau+2)}(t - \theta h) \, d\theta + R_{i, \tau+1}(t)
\]

\[
+ h \sum_{i=1}^s b_{ij} Q_j(t; \mu, \tau, h), \quad i = 1, 2, \ldots, s;
\]
\[ [\delta^h(t)]_r = \delta h^{r+2} \int_0^1 y^{(r+2)}(t - \theta h) \, d\theta + R_{r+1}(t) \]
\[(2.6b) \quad + h \sum_{j=1}^s \gamma_j Q_j(t; \mu, \tau, h); \]

\[(2.6c) \quad [\delta^h(t)]_i = \delta h^{r+2} \int_0^1 y^{(r+2)}(t - \theta h) \, d\theta, \quad i = 1, 2, \ldots, r-1; \]

\[(2.6d) \quad \sigma^h(t) = -\delta h^{r+1} y^{(r+1)}(t); \]

\[(2.6e) \quad [H^h(t) - H(t)]_i = \delta h^{r+1} y^{(r+1)}(t), \quad i = 1, 2, \ldots, r, \]

where

\[ p = [\mu_1, \mu_2, \ldots, \mu_s]^T, \]

\[ Q_j(t; \mu, \tau, h) = f(y(t + c_j h)) - f(y(t + c_j h) + \mu_j h^r y^{(r+1)}(t)), \]

and \( R_i, \tau+1(t), R_{r+1}(t) \) are given by (2.3). Therefore, we have

\[ \|H^h(t) - H(t)\| \leq \sqrt{r} |\delta| h^{r+1} M_{r+1}, \quad \|\sigma^h(t)\| \leq |\delta| h^{r+1} M_{r+1}, \]

\[ \|H^h(t) - H(t)\| \leq |\delta| h^{r+2} M_{r+2}, \quad i = 1, 2, \ldots, r-1, \]

and by Taylor expansion,

\[ Q_j(t; \mu, \tau, h) = -\mu_j h^{r+1} \left\{ f'(y(t))y^{(r+1)}(t) \right. \]

\[ + \int_0^1 \left[ f''((1-\theta)y(t) + \theta y(t + c_j h))(y(t + c_j h) - y(t)) \right. \]

\[ + (1-\theta)\mu_j h^{r+1} f''(y(t + c_j h) + \theta y(t + c_j h))(y(t + c_j h) - y(t)) \right\}. \]

By the technique in [7], we can easily prove that

\[ \|f'(y(t))y^{(r+1)}(t)\| \leq N_r \]

with \( N_r \) depending only on some bounds \( M_i \) and \( \kappa_i \) (but not on \( \kappa_1 \)). The relations (2.9) and (2.10) lead to

\[ \|Q_j(t; \mu, \tau, h)\| \leq N_{\mu_r} h^{r+1}, \quad 0 < h \leq h_0, \]

where the constant \( h_0 \) only need to satisfy the requirement mentioned in Definition 2.2, and \( N_{\mu_r} \) depends only on the method and on some bounds \( M_i \) and \( \kappa_i \) (but not on \( \kappa_1 \)). Now choose

\[ \delta = 0, \quad \mu = -\frac{1}{(\tau + 1)!} (c^{r+1} - A_{c^{r+1}} - (\tau + 1)Bc^{r+1}). \]
Then the relations (2.4), (2.6a), (2.6b), and (2.11) lead to

\[
\begin{align*}
\|\Delta^h(t)\|_r &\leq \left( k_{i,\tau+1} M_{\tau+2} + N_{\mu \tau} \sum_{j=1}^{s} |b_{ij}| \right) h^{\tau+2}, \quad i = 1, 2, \ldots, s, \\
\|\delta^h(t)\|_r &\leq \left( k_{\tau+1} M_{\tau+2} + N_{\mu \tau} \sum_{j=1}^{s} |y_{ij}| \right) h^{\tau+2},
\end{align*}
\]

provided that \( h \in (0, h_0] \). Thus, it is easily seen from (2.8), (2.12), and Definition 2.2 that the method (1.2)–(1.3) has weak stage order not smaller than \( \tau + 1 \).

Furthermore, if the additional condition (2.5) is satisfied, then we would instead choose \( \mu = 0 \) and \( \delta = \nu/((\tau+1)! \). In this case, (2.4), (2.6a), (2.6b), and (2.7) lead to

\[
\begin{align*}
\|\Delta^h(t)\|_r &\leq (|\nu|/((\tau+1)! + k_{i,\tau+1}) h^{\tau+2} M_{\tau+2}, \quad i = 1, 2, \ldots, s, \\
\|\delta^h(t)\|_r &\leq (|\nu|/((\tau+1)! + k_{\tau+1}) h^{\tau+2} M_{\tau+2},
\end{align*}
\]

and it follows from (2.8), (2.13), and Definition 2.2 that the method (1.2)–(1.3) has generalized stage order not smaller than \( \tau + 1 \). \( \square \)

**Theorem 2.3.** Suppose the method (1.2)–(1.3) satisfies the conditions \( B(2s), C(s), \) and \( E(s) \), \( r \geq s, c_i \neq c_j \) whenever \( i \neq j, \sum_{j=1}^{r} \alpha_j = 1 \) and \( \alpha_j > 0 \), \( j = 1, 2, \ldots, r \). Then this method is diagonally stable.

This theorem was first proved in 1989 by the author and his post-graduate student Cao Xuanian in a research report “BH-algebraic stability of general multivalue methods” at Xiangtan University. In the following we give an alternative proof.

Let \( Q = \text{diag}(\gamma_1, \gamma_2, \ldots, \gamma_s) \). Then it is seen from Theorem 1.1 that \( Q > 0 \). Thus, we only need to prove \( QB + BTQ > 0 \). Let \( \rho_l(x) = \prod_{k=0}^{l-1}(x - k), \) \( l = 1, 2, \ldots, s \). Making a congruence transform based on the transformation matrix

\[
V = \begin{bmatrix}
\rho_1'(c_1) & \rho_2'(c_1) & \cdots & \rho_s'(c_1) \\
\rho_1'(c_2) & \rho_2'(c_2) & \cdots & \rho_s'(c_2) \\
\cdots & \cdots & \cdots & \cdots \\
\rho_1'(c_s) & \rho_2'(c_s) & \cdots & \rho_s'(c_s)
\end{bmatrix},
\]

and using the conditions \( B(2s), C(s), \) and \( E(s) \), with the technique in [1] we obtain

\[
V^T(QB + BTQ)V = [\delta_{l,m}],
\]

where
\[ \delta_{lm} = \sum_{i=1}^{s} \gamma_i \rho'_l(c_i) \sum_{j=1}^{s} b_{ij} \rho'_{m}(c_j) + \sum_{i=1}^{s} \gamma_i \rho'_m(c_i) \sum_{j=1}^{s} b_{ij} \rho'_l(c_j) \]
\[ = \sum_{i=1}^{s} \gamma_i [\rho_l(x) \rho_m(x)]_{x=c_i} \]
\[ - \sum_{j=1}^{r} \rho_m(j-1) \sum_{i=1}^{s} \gamma_i a_{ij} \rho'_l(c_i) - \sum_{j=1}^{r} \rho_l(j-1) \sum_{i=1}^{s} \gamma_i a_{ij} \rho'_m(c_i) \]
\[ = \rho_l(r) \rho_m(r) - \sum_{j=1}^{r} \alpha_j \rho_l(j-1) \rho_m(j-1) \]
\[ - \sum_{j=1}^{r} \rho_m(j-1) \alpha_j \left[ \rho_l(r) - \rho_l(j-1) \right] - \sum_{j=1}^{r} \rho_l(j-1) \alpha_j \left[ \rho_m(r) - \rho_m(j-1) \right] \]
\[ = \rho_l(r) \rho_m(r) - \sum_{j=1}^{r} \alpha_j \rho_l(r) \rho_m(j-1) - \sum_{j=1}^{r} \alpha_j \rho_m(r) \rho_l(j-1) \]
\[ + \sum_{j=1}^{r} \alpha_j \rho_l(j-1) \rho_m(j-1), \quad l, m = 1, 2, \ldots, s. \]

Let
\[
R = \begin{bmatrix}
\alpha_2 & 0 & -\alpha_2 \\
\alpha_3 & \ddots & -\alpha_3 \\
0 & \ddots & \ddots \\
-\alpha_2 & -\alpha_3 & \cdots & -\alpha_2 & 1
\end{bmatrix}, \quad U = \begin{bmatrix}
\rho_1(1) & \rho_2(1) & \cdots & \rho_s(1) \\
\rho_1(2) & \rho_2(2) & \cdots & \rho_s(2) \\
\vdots & \vdots & \ddots & \vdots \\
\rho_1(r) & \rho_2(r) & \cdots & \rho_s(r)
\end{bmatrix}.
\]

It is readily verified that the \((l, m)\)-element of the matrix \(U^T RU\) is also equal to \(\delta_{lm}, \quad l, m = 1, 2, \ldots, s\). Therefore,

\[(2.14) \quad V^T(QB + B^T Q)V = U^T RU.\]

Since \(\sum_{j=1}^{r} \alpha_j = 1\) and \(\alpha_j > 0, \quad j = 1, 2, \ldots, r\), for any given
\[x = [x_1, x_2, \ldots, x_r]^T \neq 0\]
we have
\[x^T Rx = \sum_{i=1}^{r-1} \alpha_{i+1} x_i^2 + x_r^2 - 2x_r \sum_{i=1}^{r-1} \alpha_{i+1} x_i \]
\[\geq \alpha_1 \sum_{i=1}^{r-1} \alpha_{i+1} x_i^2 + \left( x_r - \sum_{i=1}^{r-1} \alpha_{i+1} x_i \right)^2 > 0.\]

Thus, \(R > 0\). Since \(r \geq s\) and \(c_1, c_2, \ldots, c_2\) are distinct, \(\text{rank}(V) = \text{rank}(U) = s\), and therefore the conclusion \(QB + B^T Q > 0\) follows from (2.14) and \(R > 0\). \(\square\)
In view of the $B$-theory for general linear methods (cf. [11]), a combination of Theorems 2.1-2.3 and 1.1-1.3 yields the following results:

**Theorem 2.4.** Suppose the method (1.2)-(1.3) is algebraically stable and diagonally stable, and satisfies $B(\tau), C(\tau), \sum_{j=1}^{s} \alpha_j = 1$, and $\sum_{j=1}^{r} a_{ij} = 1$, $i = 1, 2, \ldots, s$. Then this method is optimally $B$-convergent of order at least $\tau$.

**Theorem 2.5.** Suppose the method (1.2)-(1.3) is algebraically stable and diagonally stable, and satisfies $B(\tau+1), C(\tau), \sum_{j=1}^{s} \alpha_j = 1$, and $\sum_{j=1}^{r} a_{ij} = 1$, $i = 1, 2, \ldots, s$. Then

(i) this method is $B$-convergent of order $\tau + 1$;

(ii) if there exists a real number $\nu$ such that (2.5) holds, then this method is optimally $B$-convergent of order $\tau + 1$.

**Theorem 2.6.** Suppose the method (1.2)-(1.3) satisfies the conditions $B(w), C(\eta), E(\xi)$, and $r, \eta, \xi \geq s, w \geq 2s, c_i \neq c_j$ whenever $i \neq j$, $\sum_{j=1}^{s} \alpha_j = 1$, and $\alpha_i > 0$, $j = 1, 2, \ldots, r$. Then

(i) this method is optimally $B$-convergent of order at least $\min\{w, \eta\}$;

(ii) this method is $B$-convergent of order $\min\{w, \eta + 1\}$;

(iii) if there exists a real number $\nu$ such that (2.5) holds with $\tau = \eta$, then this method is optimally $B$-convergent of order $\min\{w, \eta + 1\}$.

**Theorem 2.7.** Suppose $r \geq s$, $\sum_{j=1}^{r} \alpha_j = 1$, and $\alpha_i > 0$, $j = 1, 2, \ldots, r$. Then the multistep Runge-Kutta methods defined by (1.2), (1.3), and (1.5) are all optimally $B$-convergent of order at least $s$ and $B$-convergent of order $s + 1$.

**Remark 1.** Specializing Theorems 2.4 and 2.5 to the case of $r = 1$, we obtain immediately the well-known related results for Runge-Kutta methods presented by Frank et al. [6, 7] and Burrage and Hundsdorfer [2].

**Remark 2.** Specializing Theorem 2.6 to the case of $r = 1$, we obtain immediately the well-known result that the implicit midpoint rule is optimally $B$-convergent of order 2 (cf. [9, 10]).

**Remark 3.** For existence and uniqueness of the solution to the equation (1.2a), we refer to [12]; if the space $X$ is of finite dimension, see also [3, 4, 5, 7, 8].

### 3. Some examples

**Example 1.** Consider the $r$-step one-stage multistep Runge-Kutta method

\[
\begin{cases}
Y = \sum_{j=1}^{r} a_j y_{n-1+j} + h f(Y), \\
y_{n+r} = \sum_{j=1}^{r} \alpha_j y_{n-1+j} + h f(Y),
\end{cases}
\]

or equivalently,

\[
y_{n+r} = \sum_{j=1}^{r} \alpha_j y_{n-1+j} + h f\left(\frac{b}{\beta} y_{n+r} + \sum_{j=1}^{r} (a_j - \beta \alpha_j) y_{n-1+j}\right),
\]

License or copyright restrictions may apply to redistribution; see http://www.ams.org/journal-terms-of-use
where
\[ r \geq 1, \quad \gamma = r - \sum_{j=1}^{r} \alpha_j (j-1), \quad a_j = \frac{\alpha_j}{\gamma} (r+1-j), \quad j = 1, 2, \ldots, r, \]
\[ b = \frac{1}{2\gamma} \left[ r^2 - \sum_{j=1}^{r} \alpha_j (j-1)(2r+1-j) \right], \quad \beta = \frac{b}{\gamma}, \]
the real parameters \( \alpha_1, \alpha_2, \ldots, \alpha_r \) satisfy \( \sum_{j=1}^{r} \alpha_j = 1 \) and \( \alpha_j > 0, \ j = 1, 2, \ldots, r \). It is easily seen that the method satisfies the assumptions of Theorem 2.6 with \( w = 2 \) and \( \eta = \xi = 1 \), and the condition (2.5) with \( \tau = 1 \) is trivial since \( s = 1 \). Therefore, in view of Theorem 2.6, the method (3.1) or (3.2) is optimally \( B \)-convergent of order 2.

**Example 2.** For \( r = s = 2 \), the coefficients of a series of methods which satisfy the assumptions of Theorem 2.7 have been computed; some of them are as follows:
(i)
\[
\alpha = \begin{bmatrix} 0.25 \\ 0.75 \end{bmatrix}, \quad \gamma = \begin{bmatrix} 0.8570633514 \\ 0.3929366486 \end{bmatrix}, \quad A = \begin{bmatrix} 0.2352842040 & 0.7647157960 \\ 0.7592738744 & 0.2407261256 \end{bmatrix},
\]
\[
B = \begin{bmatrix} 0.4290266119 & 0.4402646229 \\ -0.1374873664 & 0.4682336621 \end{bmatrix}, \quad c = \begin{bmatrix} 0.5714724214 \end{bmatrix};
\]
(ii)
\[
\alpha = \begin{bmatrix} 0.25 \\ 0.75 \end{bmatrix}, \quad \gamma = \begin{bmatrix} 0.9106438658 \\ 0.5893561342 \end{bmatrix}, \quad A = \begin{bmatrix} 0.5049603372 & 0.4950396628 \\ 0.9165272661 & 0.08347273392 \end{bmatrix},
\]
\[
B = \begin{bmatrix} 0.455367456 & 0.6609526643 \\ -0.1031014246 & 0.4991787090 \end{bmatrix}, \quad c = \begin{bmatrix} 0.4795500183 \end{bmatrix};
\]
(iii)
\[
\alpha = \begin{bmatrix} 0.25 \\ 0.75 \end{bmatrix}, \quad \gamma = \begin{bmatrix} 0.9560446375 \\ 0.7939553625 \end{bmatrix}, \quad A = \begin{bmatrix} 0.7597573923 & 0.2402426077 \\ 0.9744099679 & 0.02559003213 \end{bmatrix},
\]
\[
B = \begin{bmatrix} 0.4782650437 & 0.8750152175 \\ -0.08644371227 & 0.5036002413 \end{bmatrix}, \quad c = \begin{bmatrix} 0.4427465611 \end{bmatrix}.
\]
However, for all these methods, condition (2.5) with \( \tau = 2 \) does not seem to be satisfied, so we can only conclude that these methods are optimally \( B \)-convergent of order 2 and \( B \)-convergent of order 3.

**Bibliography**


**Department of Mathematics, Xiangtan University, Hunan Province, People's Republic of China**