

We now present these results in tabular form.

polynomial	$q = p^n$	$GF(q)$ which are permuted
$x^8 + ax$	$8m + 3$	none
	$8m + 5$	$GF(29)$ and no others
	$8m + 7$	none
$x^8 + ax^3$	$8m + 3$	$GF(11)$ and possibly $GF(11^n)$ for odd n
	$8m + 5$	none
	$8m + 7$	none
$x^8 + ax^5$	$8m + 3$	none
	$8m + 5$	possibly $GF(13^n)$ for odd n
	$8m + 7$	possibly $GF(7^n)$ for odd n

In conclusion we might ask whether, for each integer k , there exists a bound $N = N_k$ such that if $f(x)$ is of degree $2k$ over $GF(q)$, $f(x)$ will not permute $GF(q)$ if $q > N_k$.

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Multistep Integration Formulas

By A. C. R. Newbery

A multistep formula for the approximate solution of an ordinary differential equation $x' = f(x, t)$ has the form $\sum_{i=0}^k a_i x_i = h \sum_{i=0}^k b_i x'_i$. The formula is assumed to be stable, and to have optimum precision subject to this restriction; this means that a truncation error of the form $Hh^{k+2}x^{(k+2)}(z) + O(h^{k+3})$ is associated with the formula [1], where $x(t)$ is the exact solution of the differential equation and H is a constant, which, like the b_i , depends on the choice of the constants a_i . A closed expression for the b_i has already been given in [2, page 39], but it is considered worthwhile to tabulate the matrices which transform the a_i into the b_i , to give an improved derivation of these matrices, and to extend the argument so that predictor coefficients can also be readily calculated.

The first task is, for a given k , to compute the elements c_{ij} of a $(k+2) \times k$ 'corrector matrix' C_k , such that $b = C_k a$, where $b = \{b_0, b_1, \dots, b_k, H\}'$ and $a = \{a_1, a_2, \dots, a_k\}'$. (Note that a_0 is determined by the consistency condition $\sum_{i=0}^k a_i = 0$.) Using the notation of Antosiewicz and Gautschi [4, page 327] the relation between the required b_i and the given a_i is equivalent to the requirement that the linear functional $Lx(t) \equiv \sum_{i=0}^k [a_i x(i) - b_i x'(i)]$ should annihilate all

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polynomials $x(t)$ of degree $\leq k + 1$. We define

$$(1) \quad \begin{aligned} \pi(t) &= \prod_{i=0}^k (t - i), & \pi_i(t) &= \pi(t)/(t - i), \\ \bar{\pi}(t) &= \int_0^t \pi(u) du, & \bar{\pi}_i(t) &= \int_0^t \pi_i(u) du. \end{aligned}$$

Then for $i, j \in \{0, 1, \dots, k\}$ we have

$$\bar{\pi}_j'(i) = \pi_j(i) = 0 \quad (i \neq j), \quad \bar{\pi}_j'(j) = \pi'(j),$$

so that

$$L\bar{\pi}_j(t) = \sum_{i=0}^k a_i \bar{\pi}_j(i) - b_j \pi'(j).$$

Since $\bar{\pi}_j(t)$ is a polynomial of degree $k + 1$, it must be annihilated by L ; hence

$$(2) \quad b_j = \frac{1}{\pi'(j)} \sum_{i=1}^k a_i \bar{\pi}_j(i).$$

(Since $\bar{\pi}_j(0) = 0$, the lower limit of summation may be taken as 1). In order to determine H , we set $x(t) = \bar{\pi}(t)$, so that $x'(t) = \pi(t)$ and $x^{(k+2)}(t) = (k+1)!$. When we form $L\bar{\pi}(x)$, we note that all the terms involving b_i vanish; consequently

$$(3) \quad H = \frac{1}{(k+1)!} L\bar{\pi}(t) = \frac{1}{(k+1)!} \sum_{i=1}^k a_i \bar{\pi}(i).$$

Combining the results (2), (3) into matrix form, we have for a given k ,

$$(4) \quad \begin{aligned} b &= Ca, & a &= \{a_1, a_2, \dots, a_k\}', & b &= \{b_0, b_1, \dots, b_k, H\}, \\ C &= [c_{ij}], & c_{ij} &= \bar{\pi}_i(j)/\pi'(i) \quad (0 \leq i \leq k, 1 \leq j \leq k), \end{aligned}$$

$$c_{k+1,j} = \bar{\pi}(j)/(k+1)!$$

A ‘predictor matrix’ can be similarly derived; the vector b is now defined by $b = \{b_0, b_1, \dots, b_{k-1}, H\}$, L is subject to the restriction $b_k = 0$, and in (1) we define $\pi(t) = \prod_{i=0}^{k-1} (t - i)$. For a given k the matrix P is of dimension $(k+1) \times k$. The result is

$$b = Pa, \quad p_{ij} = \bar{\pi}_i(j)/\pi'(i) \quad (0 \leq i \leq k-1, 1 \leq j \leq k),$$

$$p_{kj} = \bar{\pi}(j)/k!$$

The matrix elements c_{ij} , p_{ij} have been calculated exactly in rational arithmetic for $k = 2 \dots 8$, and the results are tabulated below. In order to avoid tabulating fractional elements, the lowest common denominator D has been written above each matrix; thus for $k = 2$, $c_{12} = \frac{3}{2}\frac{2}{4}$. These matrices provide a compact tabulation of all the standard multistep formulas; if one ignores the last row of each corrector matrix, the last column gives the Newton-Cotes coefficients; the difference of the last two columns gives the Adams coefficients; various linear combinations

of the columns give coefficients for the various radial and other formulas discussed in [3].

PREDICTOR MATRICES

$K = 2, D = 12$	$K = 3, D = 24$	$K = 4, D = 720$
6 0	10 8 18	270 240 270 0
6 24	16 32 0	570 960 810 1920
-1 4	-2 8 54	-150 240 810 -960
	1 0 9	30 0 270 1920
		-19 -8 -27 224
$K = 5, D = 1440$	$K = 6, D = 60480$	
502 464 486 448 950	19950 18816 19278 18816 19950	0
1292 1984 1836 2048 -500	59934 86688 82782 86016 78750	199584
-528 384 1296 768 6000	-33516 9408 43092 32256 52500	-254016
212 64 756 2048 -3500	20244 9408 43092 86016 52500	471744
-38 -16 -54 448 4250	-7266 -4032 -7938 18816 78750	-254016
27 16 27 0 475	1134 672 1134 0 19950	199584
	-863 -592 -783 -512 -1375	17712
$K = 7, D = 120960$		
38174 36448 36990 36608 37150 35424 73598	$\begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_{k-1} \\ H \end{bmatrix} = P_k \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_k \end{bmatrix}$	
130224 180480 174960 178176 174000 186624 -82320		
-92922 1056 62694 49152 63750 23328 837606		
75008 42496 117504 192512 160000 235008 -1141504		
-40422 -25824 -39366 22272 116250 23328 1434426		
12624 8448 11664 6144 56400 186624 -707952		
-1726 -1184 -1566 -1024 -2750 35424 432866		
1375 1024 1215 1024 1375 0 36799		
$K = 8, D = 3628800$		
1103970 1062720 1073250 1067520 1073250 1062720 1103970 0		
4195470 5629440 5503950 5560320 5508750 5598720 5258190 14131200		
-3653910 -613440 1115370 829440 1046250 699840 1944810 -29306880		
3693990 2350080 4800870 6850560 6243750 7050240 4393830 67461120		
-2656410 -1849920 -2456730 -407040 2043750 699840 4393830 -75540480		
1244970 898560 1115370 829440 2558250 5598720 1944810 67461120		
-340530 -250560 -302130 -245760 -371250 1062720 5258190 -29306880		
41250 30720 36450 30720 41250 0 1103970 14131200		
-33953 -26656 -29889 -27392 -30625 -23328 -57281 1012736		

CORRECTOR MATRICES

$K = 2, D = 24$	$K = 3, D = 720$	$K = 4, D = 1440$
10 8	270 240 270	502 464 486 448
16 32	570 960 810	1292 1984 1836 2048
-2 8	-150 240 810	-528 384 1296 768
1 0	30 0 270	212 64 756 2048
	-19 -8 -27	-38 -16 -54 448
		27 16 27 0
$K = 5, D = 60480$	$K = 6, D = 120960$	
19950 18816 19278 18816 19950	38174 36448 36990 36608 37150 35424	
59934 86688 82782 86016 78750	130224 180480 174960 178176 174000 186624	
-33516 9408 43092 32256 52500	-92922 1056 62694 49152 63750 23328	
20244 9408 43092 86016 52500	75008 42496 117504 192512 160000 235008	
-7266 -4042 -7938 18816 78750	-40422 -25824 -39366 22272 116250 23328	
1134 672 1134 0 19950	12624 8448 11664 6144 56400 186624	
-863 -592 -783 -512 -1375	-1726 -1184 -1566 -1024 -2750 35424	
	1375 1024 1215 1024 1375 0	

$$K = 7, D = 3628800$$

$$\begin{array}{ccccccccc} 1103970 & 1062720 & 1073250 & 1067520 & 1073250 & 1062720 & 1103970 \\ 4195470 & 5629440 & 5503950 & 5560320 & 5508750 & 5598720 & 5258190 \\ -3653910 & -613440 & 1115370 & 829440 & 1046250 & 699840 & 1944810 \\ 3693990 & 2350080 & 4800870 & 6850560 & 6243750 & 7050240 & 4393830 \\ -2656410 & -1849920 & -2456730 & -407040 & 2043750 & 699840 & 4393830 \\ 1244970 & 898560 & 1115370 & 829440 & 2558250 & 5598720 & 1944810 \\ -340530 & -250560 & -302130 & -245760 & -371250 & 1062720 & 5258190 \\ 41250 & 30720 & 36450 & 30720 & 41250 & 0 & 1103970 \\ -33953 & -26656 & -29889 & -27392 & -30625 & -23328 & -57281 \end{array} = C_k \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_k \\ H \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_k \end{bmatrix}$$

$$K = 8, D = 7257600$$

$$\begin{array}{ccccccccc} 2140034 & 2072128 & 2086722 & 2080256 & 2085250 & 2078784 & 2093378 & 2025472 \\ 8934188 & 11685376 & 11486124 & 11558912 & 11507500 & 11570688 & 11432876 & 12058624 \\ -9209188 & -2719616 & 556956 & 124928 & 377500 & 93312 & 681884 & -1900544 \\ 11190716 & 7685632 & 12949308 & 16769024 & 15917500 & 16713216 & 15203132 & 21495808 \\ -10066240 & -7431680 & -9097920 & -4648960 & -200000 & -1866240 & 768320 & -9297920 \\ 6292676 & 4782592 & 5578308 & 4726784 & 8546500 & 13810176 & 10305092 & 21495808 \\ -2582428 & -1993856 & -2278044 & -2025472 & -2457500 & 819072 & 7308644 & -1900544 \\ 625748 & 487936 & 551124 & 499712 & 572500 & 373248 & 3124436 & 12058624 \\ -67906 & -53312 & -59778 & -54784 & -61250 & -46656 & -114562 & 2025472 \\ 57281 & 46656 & 50625 & 48128 & 50625 & 46656 & 57281 & 0 \end{array}$$

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On the Non-Existence of Fibonacci Squares

By M. Wunderlich

The Fibonacci sequence, F_n , is defined as follows:

$$(1) \quad F_1 = 1; \quad F_2 = 1; \quad F_n = F_{n-2} + F_{n-1} \quad \text{for } n > 2.$$

A. P. Rollet [1] has posed the following problem. There are only three known Fibonacci numbers which are squares; $F_1 = 1$, $F_2 = 1$, and $F_{12} = 144$. Are there any others? The purpose of this note is to announce that except for the known cases, F_n cannot be a square for $n \leq 1,000,000$, and to describe the computational method used to arrive at this result. The referee has kindly pointed out that the method used is somewhat analogous to familiar "exclusion" methods such as those described in [2].

Let p be an arbitrary fixed prime number. With respect to this prime, denote by

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