

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  $\sum_0^k a_i = 0$ .) 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  $k$ ,

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

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

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

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  $k = 2$ ,  $c_{12} = \frac{3}{24}$ . 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 6 24 -1 4	10 8 18 16 32 0 -2 8 54 1 0 9	270 240 270 0 570 960 810 1920 -150 240 810 -960 30 0 270 1920 -19 -8 -27 224	
$K = 5, D = 1440$		$K = 6, D = 60480$	
502 464 486 448 950 1292 1984 1836 2048 -500 -528 384 1296 768 6000 212 64 756 2048 -3500 -38 -16 -54 448 4250 27 16 27 0 475	19950 18816 19278 18816 19950 0 59934 86688 82782 86016 78750 199584 -33516 9408 43092 32256 52500 -254016 20244 9408 43092 86016 52500 471744 -7266 -4032 -7938 18816 78750 -254016 1134 672 1134 0 19950 199584 -863 -592 -783 -512 -1375 17712		
$K = 7, D = 120960$			
38174 36448 36990 36608 37150 35424 73598 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	$\begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_{k-1} \\ H \end{bmatrix} = P_k \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_k \end{bmatrix}$		
$K = 8, D = 3628800$			
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 16 32 -2 8 1 0	270 240 270 570 960 810 -150 240 810 30 0 270 -19 -8 -27	502 464 486 448 1292 1984 1836 2048 -528 384 1296 768 212 64 756 2048 -38 -16 -54 448 27 16 27 0	
$K = 5, D = 60480$		$K = 6, D = 120960$	
19950 18816 19278 18816 19950 59934 86688 82782 86016 78750 -33516 9408 43092 32256 52500 20244 9408 43092 86016 52500 -7266 -4042 -7938 18816 78750 1134 672 1134 0 19950 -863 -592 -783 -512 -1375	38174 36448 36990 36608 37150 35424 130224 180480 174960 178176 174000 186624 -92922 1056 62694 49152 63750 23328 75008 42496 117504 192512 160000 235008 -40422 -25824 -39366 22272 116250 23328 12624 8448 11664 6144 56400 186624 -1726 -1184 -1566 -1024 -2750 35424 1375 1024 1215 1024 1375 0		

$K = 7, D = 3628800$

1103970	1062720	1073250	1067520	1073250	1062720	1103970	$\begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_k \\ H \end{bmatrix} = C_k \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_k \end{bmatrix}$
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	

$K = 8, D = 7257600$

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

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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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