

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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1. L. E. DICKSON, "Analytic representation of substitutions, *Ann. of Math.*, v. 11, 1896-97, p. 65-120.

## Multistep Integration Formulas

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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  $k = 2$ ,  $c_{12} = \frac{3 \cdot 2}{2 \cdot 4}$ . 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



