

# Physics of symplectic integrators: Perihelion advances and symplectic corrector algorithms

Siu A. Chin

*Department of Physics, Texas A&M University, College Station, Texas 77843, USA*

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Symplectic integrators evolve dynamical systems according to modified Hamiltonians whose error terms are also well-defined Hamiltonians. The error of the algorithm is the sum of each error Hamiltonian's perturbation on the exact solution. When symplectic integrators are applied to the Kepler problem, these error terms cause the orbit to precess. In this work, by developing a general method of computing the perihelion advance via the Laplace-Runge-Lenz vector even for nonseparable Hamiltonians, I show that the precession error in symplectic integrators can be computed analytically. It is found that at leading order, each paired error Hamiltonians cause the orbit to precess oppositely by exactly the same amount after each period. Hence, symplectic corrector, or process integrators, which have equal coefficients for these paired error terms, will have their precession errors cancel at that order after each period. With the use of correctable algorithms, both the energy and precession error are of effective order  $n+2$  where  $n$  is the nominal order of the algorithm. Thus the physics of symplectic integrators determines the optimal algorithm for integrating long-time periodic motions.

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## I. INTRODUCTION

Numerical methods for solving physical problems are generally not expected to contain interesting physics. They are viewed as mere means, or recipes, of arriving at a needed numerical solution. This is because most numerical methods are based on matching Taylor series, whose error terms have little to do with physics. By contrast, symplectic integrators solve dynamical problems by approximating the original Hamiltonian by a modified Hamiltonian whose error terms are also well-defined Hamiltonians. In the past, these error terms are just formal entities destined to be eliminated by order conditions, and are rarely studied in their own right. Here, we show that a comprehensive study of the error Hamiltonians in the Kepler problem gives insights into the working of symplectic integrators and makes manifest, ways of optimizing them.

Symplectic integrators (SI) [1–3] despite their excellent conservation properties, are not immune from the fundamental phase error when solving the Kepler problem. While the energy error is periodic, the phase error can accumulate and grow linearly with time [4–6]. One manifestation of the phase error is the “perihelion advance” of the numerically computed elliptical orbit. This error is particularly pernicious when contemplating long-time integration of periodic motions. No matter how small the initial time step, the orbital precession error can accumulate after each period and grow linearly without bound.

In the Kepler problem, the energy error causes the length of the Laplace-Runge-Lenz (LRL) vector to oscillate and the phase error causes the vector to rotate [7]. While the energy error has been studied extensively, little is known about the phase error and its cause. This is reflected in the historical development of symplectic integrators; most early integrators are not well tuned for the reduction of phase errors. For example, when solving the Kepler problem, the first fourth-order, Forest-Ruth [8] algorithm has a much larger precession error per period than the standard fourth-order Runge-Kutta algorithm [7]. Even the improved McLachlan

integrator [9] has a precession error not much better than that of Runge-Kutta [10].

In this work, we present a detailed study of the precession error due to each error Hamiltonian (up to fourth order) on Kepler's orbit. Based on Sivardière's method [11] of computing the rotation of the LRL vector, we develop a comprehensive treatment of perihelion advance due to any perturbing Hamiltonian, including nonseparable ones. We show analytically that paired error terms of the form  $\{T, Q\}$  and  $\{V, Q\}$  rotate the LRL vector oppositely by exactly the same amount after each period. Here  $T$  and  $V$  are the kinetic and potential energy functions of the Kepler Hamiltonian,  $\{A, B\}$ 's are Poisson brackets, and  $Q$ 's are higher-order Poisson brackets of  $T$  and  $V$ . Algorithms with equal coefficients for these paired error terms would therefore have their precession errors precisely canceled after each period. These algorithms have been previously identified as symplectic corrector [12–14], or process [15–17] algorithms. Symplectic corrector algorithms were originally derived for their computational efficiency; this work further identifies them as a class of integrators with periodic precession errors. Thus the physical effects of these error Hamiltonians provide the needed insight for devising optimal integrators with periodic energy and phase conservation.

For the Kepler problem, highly specialized algorithms [18,19] can be devised to exactly conserve energy and the rotation of the LRL vector. However, these algorithms do not limit the growth of the phase error in time. At a given time, the particle is at the wrong point of the trajectory, despite the fact it is constrained to move on the correct trajectory. Also, the phase errors in these algorithms are only second order in  $\Delta t$ . This work solves the Kepler problem using corrector algorithms up to fourth order. Since both the energy and the precession error return to zero after each period, the effective order [20] for both errors is sixth order.

In the next section, we will summarize needed results on the error structure of symplectic integrators. This is followed by Sec. III where we derive analytical expressions for the rotation angle of the LRL vector per period due to error

Hamiltonians up to the fourth order. In this work, we systematize and generalize Sivadière's method [11] of computing orbital precession to include any angular-momentum-conserving Hamiltonians, even nonseparable ones. In Sec. IV, we numerically verify these theoretical predictions. In Sec. V, we derive second- and fourth-order corrector algorithms with demonstrated periodic precession errors. Some conclusions and directions for future research are given in Sec. VI.

## II. ERROR HAMILTONIANS OF SYMPLECTIC INTEGRATORS

Symplectic integrators for evolving the standard Hamiltonian

$$H(\mathbf{q}, \mathbf{p}) = T(\mathbf{p}) + V(\mathbf{q}) \quad \text{with} \quad T(\mathbf{p}) = \frac{1}{2} p_i p_i, \quad (1)$$

can be derived [1] by approximating the system's short-time evolution operator via a product of elemental evolution operators  $e^{\varepsilon \hat{T}}$  and  $e^{\varepsilon \hat{V}}$  via

$$e^{\varepsilon(\hat{T}+\hat{V})} \approx \prod_{i=1}^N e^{t_i \varepsilon \hat{T}} e^{v_i \varepsilon \hat{V}}, \quad (2)$$

where each Lie operator [21]  $\hat{Q}$  associated with variable  $Q$  acting on any other dynamical variable  $W$  is defined by the Poisson bracket

$$\hat{Q}W = \{W, Q\}. \quad (3)$$

For a given set of factorization coefficients  $\{t_i, v_i\}$ , the product on the right-hand side of Eq. (2) then produces an ordered sequence of displacements,

$$\begin{aligned} p_i(\varepsilon) &= e^{\varepsilon \hat{V}} p_i = p_i - \varepsilon \frac{\partial V}{\partial q_i}, \\ q_i(\varepsilon) &= e^{\varepsilon \hat{T}} q_i = q_i + \varepsilon \frac{\partial T}{\partial p_i}, \end{aligned} \quad (4)$$

which defines the resulting *splitting* algorithm. For a more detailed description, see Refs. [1,10]. For the study of time-reversible Hamiltonians, we will only consider time-reversible, symmetric factorization schemes such that either  $t_1=0$  and  $v_i=v_{N-i+1}$ ,  $t_{i+1}=t_{N-i+1}$ , or  $v_N=0$  and  $v_i=v_{N-i}$ ,  $t_i=t_{N-i+1}$ . (The use of asymmetric schemes to study time-reversible Hamiltonians may introduce unphysical and unnecessary distortion [22] of the phase space at finite  $\Delta t$ .)

The product of operators in Eq. (2) can be combined by use of the Baker-Campbell-Hausdorff (BCH) formula to give

$$\prod_{i=1}^N e^{t_i \varepsilon \hat{T}} e^{v_i \varepsilon \hat{V}} = e^{\varepsilon \hat{H}_A}, \quad (5)$$

where  $\hat{H}_A$  is the Hamiltonian operator of the algorithm. By the repeated use of Eq. (3), one can deduce the Hamiltonian function  $H_A$  corresponding to the Lie operator  $\hat{H}_A$ ,

$$\begin{aligned} H_A &= e_T T + e_V V + \varepsilon^2 (e_{TTV} \{T^2 V\} + e_{VTV} \{VTV\}) \\ &+ \varepsilon^4 (e_{TTTTV} \{TT^3 V\} + e_{VTTTTV} \{VT^3 V\} \\ &+ e_{TTVTV} \{T(TV)^2\} + e_{VTVTV} \{V(TV)^2\}) + \dots, \end{aligned} \quad (6)$$

where  $\{TTV\} = \{T, \{T, V\}\}$ ,  $\{T(TV)^2\} = \{T, \{T, \{V, \{T, V\}\}\}$ , etc., are condensed Poisson bracket notations. This is the Hamiltonian function conserved by the algorithm. The error coefficients  $e_T$ ,  $e_V$ ,  $e_{VTVTV}$ , etc., are algorithm specific, calculable from knowing the  $\{t_i, v_i\}$  coefficients [23]. In particular,

$$e_T = \sum_{i=1}^N t_i, \quad e_V = \sum_{i=1}^N v_i. \quad (7)$$

Thus all algorithms must have  $e_T=1=e_V$  in order to reproduce the original Hamiltonian. This will always be assumed. The Poisson brackets reflect properties of the original Hamiltonian [10],

$$\begin{aligned} \{TTV\} &= p_i V_{ij} p_j, \\ \{VTV\} &= -V_i V_i, \\ \{T(TV)^2\} &= -2p_i (V_{ikj} V_k + V_{ik} V_{kj}) p_j, \\ \{V(TV)^2\} &= 2V_i V_{ij} V_j, \\ \{TT^3 V\} &= p_i p_j p_k p_l V_{ijkl}, \\ \{VT^3 V\} &= -3p_i p_j V_{ijk} V_k. \end{aligned} \quad (8)$$

To emphasize that these error terms are Hamiltonians, we will also denote  $H_{TTV} = \{T, \{T, V\}\}$ ,  $H_{TTTTV} = \{TT^3 V\}$ , etc.

For a central potential

$$V(\mathbf{q}) = V(r), \quad (9)$$

one can easily verify that

$$V_i = V' \hat{\mathbf{r}}_i,$$

$$V_{ij} = U \delta_{ij} + (V'' - U) \hat{\mathbf{r}}_i \hat{\mathbf{r}}_j, \quad (10)$$

$$V_{ijk} = U' (\delta_{ij} \hat{\mathbf{r}}_k + \delta_{jk} \hat{\mathbf{r}}_i + \delta_{ki} \hat{\mathbf{r}}_j) + (V''' - 3U') \hat{\mathbf{r}}_i \hat{\mathbf{r}}_j \hat{\mathbf{r}}_k, \quad (11)$$

$$\begin{aligned} V_{ijkl} &= r^{-1} U' (\delta_{ij} \delta_{kl} + \delta_{jk} \delta_{il} + \delta_{ki} \delta_{jl}) + (V'''' - 6U'' \\ &+ 3r^{-1} U') \hat{\mathbf{r}}_i \hat{\mathbf{r}}_j \hat{\mathbf{r}}_k \hat{\mathbf{r}}_l + (U'' - r^{-1} U') (\delta_{ij} \hat{\mathbf{r}}_k \hat{\mathbf{r}}_l + \delta_{jk} \hat{\mathbf{r}}_i \hat{\mathbf{r}}_l \\ &+ \delta_{ki} \hat{\mathbf{r}}_j \hat{\mathbf{r}}_l + \delta_{il} \hat{\mathbf{r}}_j \hat{\mathbf{r}}_k + \delta_{ji} \hat{\mathbf{r}}_k \hat{\mathbf{r}}_i + \delta_{kl} \hat{\mathbf{r}}_i \hat{\mathbf{r}}_j), \end{aligned} \quad (12)$$

where we have defined

$$U(r) = \frac{V'(r)}{r}. \quad (13)$$

The forms (10)–(12) are arranged such that the derivatives are manifestly correct in one dimension. For the Kepler problem, where

$$V(r) = -\frac{1}{r}, \quad (14)$$

the error Hamiltonians up to the fourth order are

$$H_{TTV} = r^{-3}(\delta_{ij} - 3\hat{\mathbf{r}}_i\hat{\mathbf{r}}_j)p_i p_j, \quad (15)$$

$$H_{VTV} = -r^{-4}, \quad (16)$$

$$H_{TTVTV} = 4r^{-6}(\delta_{ij} - 6\hat{\mathbf{r}}_i\hat{\mathbf{r}}_j)p_i p_j, \quad (17)$$

$$H_{VTVTV} = -4r^{-7}, \quad (18)$$

$$H_{TTTTV} = -9r^{-5}\left(\delta_{ij}\delta_{kl} - 10\delta_{ij}\hat{\mathbf{r}}_k\hat{\mathbf{r}}_l + \frac{35}{3}\hat{\mathbf{r}}_i\hat{\mathbf{r}}_j\hat{\mathbf{r}}_k\hat{\mathbf{r}}_l\right)p_i p_j p_k p_l, \quad (19)$$

$$H_{VTTTT} = 9r^{-6}(\delta_{ij} - 3\hat{\mathbf{r}}_i\hat{\mathbf{r}}_j)p_i p_j. \quad (20)$$

Note that  $H_{TTV}$ ,  $H_{TTVTV}$ ,  $H_{VTTTT}$  are all quadratic in  $\mathbf{p}$  characterized by two numbers  $n$  and  $\alpha$ ,

$$h(n, \alpha) = r^{-n}(\delta_{ij} - \alpha\hat{\mathbf{r}}_i\hat{\mathbf{r}}_j)p_i p_j. \quad (21)$$

The case of  $n=\alpha$  will be shown to be especially simple.

### III. PERIHELION ADVANCES AS PERTURBATIVE ERRORS

The basic idea of Sivardière's method [11] of determining the precession of the Kepler orbit via the rotation of the LRL vector

$$\mathbf{A} = \mathbf{p} \times \mathbf{L} - \hat{\mathbf{r}}, \quad (22)$$

where  $\hat{\mathbf{r}} = \mathbf{r}/r$ , is to extract the time derivative of  $\mathbf{A}$  in the form of

$$\dot{\mathbf{A}} = \boldsymbol{\Omega} \times \mathbf{A}, \quad (23)$$

thereby identifying the precession angular frequency  $\boldsymbol{\Omega}$ , and to obtain the precession angle over one period by integrating

$$\Delta\theta = \int_0^P \Omega(t) dt, \quad (24)$$

where  $P$  is the period. Since it is only necessary to compute the precession error to leading orders, one can use the unperturbed Kepler orbit in doing the time integration above. For our purpose, we will generalize Sivardière's approach to treat arbitrary, but angular-momentum-conserving forces, including nonseparable Hamiltonians.

For any Hamiltonian that leaves  $\mathbf{L}$  invariant,

$$\dot{\mathbf{A}} = \dot{\mathbf{p}} \times \mathbf{L} + \frac{\mathbf{r}}{r^3} \times (\mathbf{r} \times \dot{\mathbf{r}}). \quad (25)$$

For the Kepler Hamiltonian,

$$H_0 = \frac{1}{2}\mathbf{p}^2 - \frac{1}{r}, \quad (26)$$

$$\dot{\mathbf{r}} = \mathbf{p}, \quad \dot{\mathbf{p}} = -\frac{\mathbf{r}}{r^3} \Rightarrow \dot{\mathbf{A}} = 0. \quad (27)$$

If Eq. (26) is perturbed by a central force of the form

$$\dot{\mathbf{p}} = -\nabla v(r) = f(r)\hat{\mathbf{r}}, \quad (28)$$

then one has

$$\dot{\mathbf{A}} = -f(r)\mathbf{L} \times \hat{\mathbf{r}}. \quad (29)$$

Without loss of generality, we can always assume that the unperturbed  $\mathbf{A}$  lies along the  $x$  axis such that  $\mathbf{A} = e\mathbf{i}$ , whose length is the eccentricity  $e$  of the orbit. Thus we can cast Eq. (29) in the form (23) with

$$\boldsymbol{\Omega} = -f(r)\frac{L}{e}\cos(\theta)\hat{\mathbf{L}}, \quad (30)$$

and

$$\Delta\theta = \frac{1}{e}\int_0^{2\pi} (-f(r)r^2)\cos(\theta)d\theta, \quad (31)$$

where we have used  $L=r^2\dot{\theta}$ . If  $f(r)$  can be expanded in inverse powers of  $r$  via

$$-f(r)r^2 = \sum_n \lambda_n r^{-n}, \quad (32)$$

where  $n=0, 1, 2$ , etc., then by the use of

$$\frac{1}{r} = \frac{1}{\mathcal{P}}(1 + e\cos\theta) \quad \text{with} \quad \mathcal{P} = L^2 = a(1 - e^2), \quad (33)$$

where  $a$  is the semimajor axis, one obtains the closed-form result

$$\Delta\theta = \sum_n \frac{\lambda_n}{\mathcal{P}^n} C_n(e), \quad (34)$$

where we have defined

$$C_n(e) = \frac{1}{e}\int_0^{2\pi} (1 + e\cos\theta)^n \cos\theta d\theta. \quad (35)$$

In Table I, we list the required integral  $C_n(e)$  up to  $n=8$ . Notice that for an inverse-square force,  $n=0$  and  $\Delta\theta=0$ . By partial integration, it is easy to see that

$$S_n(e) = \int_0^{2\pi} (1 + e\cos\theta)^n \sin^2(\theta)d\theta = \frac{1}{n+1}C_{n+1}(e). \quad (36)$$

From this, one can also derive the following recursion relation for  $C_n(e)$ ,

$$\left(1 + \frac{1}{n+1}\right)C_{n+1} = \left(2 + \frac{1}{n}\right)C_n - (1 - e^2)C_{n-1}. \quad (37)$$

For  $H_{VTV}$ , corresponding to  $-f(r)r^2 = 4r^{-3}$  we have

$$\Delta\theta_{VTV} = \frac{4}{\mathcal{P}^3}C_3(e) = \frac{4 \times 3\pi}{\mathcal{P}^3}\left(1 + \frac{1}{4}e^2\right). \quad (38)$$

For  $H_{VTVTV}$ , corresponding to  $-f(r)r^2 = 4 \times 7r^{-6}$ , we have similarly,

TABLE I. Explicit expressions for the function  $C_n(e)$ .

$n$	$C_n(e)$
0	0
1	$\pi$
2	$2\pi$
3	$3\pi\left(1 + \frac{1}{4}e^2\right)$
4	$4\pi\left(1 + \frac{3}{4}e^2\right)$
5	$5\pi\left(1 + \frac{3}{2}e^2 + \frac{1}{8}e^4\right)$
6	$6\pi\left(1 + \frac{5}{2}e^2 + \frac{5}{8}e^4\right)$
7	$7\pi\left(1 + \frac{15}{4}e^2 + \frac{15}{8}e^4 + \frac{5}{64}e^6\right)$
8	$8\pi\left(1 + \frac{21}{4}e^2 + \frac{35}{8}e^4 + \frac{35}{64}e^6\right)$

$$\Delta\theta_{VTIV} = \frac{4 \times 7}{\mathcal{P}^6} C_6(e) = \frac{4 \times 7 \times 6\pi}{\mathcal{P}^6} \left(1 + \frac{5}{2}e^2 + \frac{5}{8}e^4\right). \quad (39)$$

The other perturbing Hamiltonians are not local potentials, but are nonseparable Hamiltonians with angular-momentum-conserving equations of motion,

$$\begin{aligned} \dot{\mathbf{p}} &= f(\mathbf{r}, \mathbf{p})\hat{\mathbf{r}} + g(\mathbf{r}, \mathbf{p})(\mathbf{p} \cdot \mathbf{r})\mathbf{p}, \\ \dot{\mathbf{r}} &= -g(\mathbf{r}, \mathbf{p})(\mathbf{p} \cdot \mathbf{r})\hat{\mathbf{r}} + h(\mathbf{r}, \mathbf{p})\mathbf{p}. \end{aligned} \quad (40)$$

In this case, we have

$$\dot{\mathbf{A}} = -f(\mathbf{r}, \mathbf{p})\mathbf{L} \times \hat{\mathbf{r}} + g(\mathbf{r}, \mathbf{p})(\mathbf{p} \cdot \mathbf{r})\mathbf{p} \times \mathbf{L} - \frac{h(\mathbf{r}, \mathbf{p})}{r^2}\mathbf{L} \times \hat{\mathbf{r}}. \quad (41)$$

The first and the third term can be treated as discussed above. It is only necessary to expand  $-fr^2$  and  $-h$  in inverse powers of  $r$  and invoke Eq. (34). The middle term requires further attention. We rewrite it as

$$\dot{\mathbf{A}} = g(\mathbf{r}, \mathbf{p})(\mathbf{p} \cdot \mathbf{r})(\mathbf{A} + \hat{\mathbf{r}}). \quad (42)$$

The first term above has the exact solution

$$\mathbf{A}(t) = \exp\left[\int_0^t g(\mathbf{r}, \mathbf{p})(\mathbf{p} \cdot \mathbf{r})dt\right]\mathbf{A}(0), \quad (43)$$

which induces no rotation on  $\mathbf{A}$  and can be ignored. For the second term, relative to  $\hat{\mathbf{L}} \times \hat{\mathbf{r}}$ ,  $\hat{\mathbf{r}}$  lags  $90^\circ$  behind, so that the corresponding  $\mathbf{\Omega}$  is given by

$$\mathbf{\Omega} = g(\mathbf{r}, \mathbf{p})(\mathbf{p} \cdot \mathbf{r})\frac{1}{e} \cos\left(\theta - \frac{\pi}{2}\right)\hat{\mathbf{L}}, \quad (44)$$

with

$$\Delta\theta = \frac{1}{e} \int_0^{\mathcal{P}} g(\mathbf{r}, \mathbf{p})(\mathbf{p} \cdot \mathbf{r})\sin(\theta)dt. \quad (45)$$

In doing the time integration, one can use the unperturbed Kepler orbit, with  $\mathbf{p} \cdot \mathbf{r} = rr\dot{\theta}$  and

$$\frac{\dot{r}}{r^2} = \frac{e}{\mathcal{P}} \sin(\theta)\dot{\theta}. \quad (46)$$

Hence,

$$\Delta\theta = \frac{1}{\mathcal{P}} \int_0^{2\pi} g(\mathbf{r}, \mathbf{p})r^3 \sin^2(\theta)d\theta. \quad (47)$$

If  $g$  can be expanded in inverse power of  $r$  such that

$$gr^3 = \sum_n \rho_n r^{-n}, \quad (48)$$

then again we have the closed-form result

$$\Delta\theta_g = \sum_n \frac{\rho_n}{\mathcal{P}^{n+1}} S_n(e) = \sum_n \frac{\rho_n}{\mathcal{P}^{n+1}} \frac{C_{n+1}(e)}{n+1}. \quad (49)$$

For the quadratic Hamiltonian  $h(n, \alpha)$ , we have equations of motion of the form (41) with

$$\begin{aligned} -fr^2 &= -nr^{-n+1}\mathbf{p}^2 + \alpha(n+2)r^{-n-1}(\mathbf{p} \cdot \mathbf{r})^2, \\ gr^3 &= 2\alpha r^{-n+1}, \\ -h &= -2r^{-n}. \end{aligned} \quad (50)$$

The precession angle from  $r^3g$  and  $-h$  can be read off directly.

$$\Delta\theta_g = 2\alpha \frac{S_{n-1}(e)}{\mathcal{P}^n} = 2\frac{\alpha C_n(e)}{n \mathcal{P}^n}, \quad (51)$$

$$\Delta\theta_h = -2\frac{C_n(e)}{\mathcal{P}^n}. \quad (52)$$

These two contributions exactly cancel if  $n = \alpha$ .

Since the time integration can be done along the unperturbed Kepler orbit, we can replace

$$\mathbf{p}^2 = \frac{2}{r} - \frac{1}{a}, \quad (\mathbf{p} \cdot \mathbf{r})^2 = \mathbf{p}^2 r^2 - L^2, \quad (53)$$

and reduce  $-fr^2$  to only a function of  $r$ ,

$$-fr^2 = 2[\alpha(n+2) - n]r^{-n} - \frac{1}{a}[\alpha(n+2) - n]r^{-n+1} - \alpha(n+2)L^2r^{-n-1}, \quad (54)$$

yielding

$$\Delta\theta_f = \frac{1}{\mathcal{P}^n} \{ 2[\alpha(n+2) - n]C_n - [\alpha(n+2) - n](1 - e^2)C_{n-1} - \alpha(n+2)C_{n+1} \}. \quad (55)$$

By the use of recursion relation (37), this can be simplified to

$$\Delta\theta_f = \frac{1}{\mathcal{P}^n} \left[ \left( 1 - \frac{\alpha}{n}(n+2) \right) C_n + (\alpha - n) \frac{(n+2)}{n+1} C_{n+1} \right]. \quad (56)$$

For  $\alpha=n$ , we just have

$$\Delta\theta_f = -\frac{1}{\mathcal{P}^n} (n+1)C_n(e). \quad (57)$$

Combining results (51), (52), and (57) for  $H_{TTV}$  ( $\alpha=n=3$ ), we have

$$\Delta\theta_{TTV} = -\frac{4}{\mathcal{P}^3} C_3(e), \quad (58)$$

which is the exact negative of  $\Delta\theta_{VTV}$ . For  $H_{TTVTV}$  ( $\alpha=n=6$ ), we have

$$\Delta\theta_{TTVTV} = \frac{4(-7)}{\mathcal{P}^6} C_6(e), \quad (59)$$

which is the exact negative of  $\Delta\theta_{VTTV}$ .

For  $H_{VTTV}$ ,  $n=6$  and  $\alpha=3$ , we have

$$\begin{aligned} \Delta\theta_{VTTV} &= 9(\Delta\theta_f + \Delta\theta_g + \Delta\theta_h) \\ &= 9 \left[ \frac{1}{\mathcal{P}^6} \left( -3C_6 - \frac{24}{7}C_7 \right) + \frac{C_6}{\mathcal{P}^6} - 2\frac{C_6}{\mathcal{P}^6} \right] \\ &= -\frac{9 \times 4 \times 12\pi}{\mathcal{P}^6} \left( 1 + \frac{25}{8}e^2 + \frac{5}{4}e^4 + \frac{5}{128}e^6 \right). \end{aligned} \quad (60)$$

For  $H_{TTTTV}$ , we have

$$\begin{aligned} -fr^2 &= 9 \times 5r^{-4} [p^4 - 14p^2(\mathbf{p} \cdot \hat{\mathbf{r}})^2 + 21(\mathbf{p} \cdot \hat{\mathbf{r}})^4], \\ gr^3 &= 3 \times 4 \times 5r^{-4} [7(\mathbf{p} \cdot \hat{\mathbf{r}})^2 - 3p^2], \\ -h &= 9 \times 4r^{-5} [p^2 - 5(\mathbf{p} \cdot \hat{\mathbf{r}})^2]. \end{aligned} \quad (61)$$

By use of Eq. (53), all can be expressed in terms of  $r$ , yielding correspondingly,

$$\begin{aligned} \Delta\theta_f &= \frac{9 \times 8 \times 5}{\mathcal{P}^6} [4C_6 - 4(1 - e^2)C_5 + (1 - e^2)^2C_4] \\ &+ \frac{9 \times 7 \times 5}{\mathcal{P}^6} [3C_8 - 8C_7 + 4(1 - e^2)C_6], \end{aligned}$$

$$\Delta\theta_g = \frac{3 \times 4}{\mathcal{P}^6} \left( \frac{20}{3}C_6 - 4(1 - e^2)C_5 - 5C_7 \right),$$

$$\Delta\theta_h = \frac{9 \times 4}{\mathcal{P}^6} [-8C_6 + 4(1 - e^2)C_5 + 5C_7]. \quad (62)$$

The repeated use of the recursion relation (37) to eliminate all terms except  $C_6$  and  $C_7$  simplifies the above to

$$\Delta\theta_f = \frac{9 \times 4}{\mathcal{P}^6} \left( C_6 + \frac{4}{7}C_7 \right),$$

$$\Delta\theta_g = \frac{3 \times 4}{\mathcal{P}^6} \left( -2C_6 - \frac{3}{7}C_7 \right),$$

$$\Delta\theta_h = \frac{3 \times 4}{\mathcal{P}^6} \left( 2C_6 + \frac{9}{7}C_7 \right), \quad (63)$$

finally giving

$$\Delta\theta_{TTTTV} = (\Delta\theta_f + \Delta\theta_g + \Delta\theta_h) = \frac{9 \times 4}{\mathcal{P}^6} \left[ C_6(e) + \frac{6}{7}C_7(e) \right], \quad (64)$$

which is the exact negative of  $\Delta\theta_{VTTTV}$ .

#### IV. NUMERICAL VERIFICATIONS

By monitoring the rotation of the LRL vector of a given algorithm when solving the Kepler problem, one can directly check the analytical results of the last section. For this purpose, it is useful to employ algorithms with only a single error Hamiltonian. For example, the second-order algorithm  $I$ ,

$$\begin{aligned} \mathcal{T}_I(\varepsilon) &= \exp\left(\frac{1}{6}\varepsilon\hat{V}\right) \exp\left(\frac{1}{2}\varepsilon\hat{T}\right) \exp\left(\frac{2}{3}\varepsilon\hat{V}\right) \\ &\times \exp\left(\frac{1}{2}\varepsilon\hat{T}\right) \exp\left(\frac{1}{6}\varepsilon\hat{V}\right) \end{aligned} \quad (65)$$

has modified Hamiltonian [24],

$$H_A^I = H_0 - \frac{\varepsilon^2}{72} H_{VTV} + O(\varepsilon^4). \quad (66)$$

Algorithm  $II$ , obtained by interchanging  $\hat{T} \leftrightarrow \hat{V}$ , has Hamiltonian

$$H_A^{II} = H_0 + \frac{\varepsilon^2}{72} H_{TTV} + O(\varepsilon^4). \quad (67)$$

By running both algorithms at smaller and smaller  $\varepsilon$ , and dividing the rotation angle of the LRL vector after one period by  $\varepsilon^2/72$  until convergence is seen, we can directly test the predicted result (38). For starting values of  $\mathbf{r}=(10,0)$  and  $\mathbf{p}=(0,1/10)$ , such that  $\mathcal{P}=L^2=1$  and  $e=0.9$ , we have the theoretical result

$$\Delta\theta_{VTV} = -\Delta\theta_{TTV} = 45.33318. \quad (68)$$

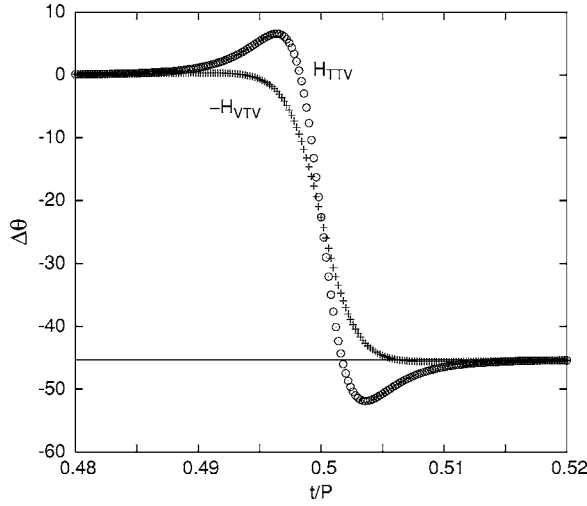


FIG. 1. Rotation of the Laplace-Runge-Lenz vector due to second-order error Hamiltonian  $-H_{VTV}$  and  $H_{TTV}$  in algorithms I and II. Each algorithm rotates the LRL vector differently in time, but by exactly the same amount after one period. Most of the rotation takes place near the midperiod. The solid line gives the theoretical value of  $-45.33318$ .

Algorithm I at  $\varepsilon = P/10000$  with double precision gives

$$\Delta\theta_I = -45.33157. \quad (69)$$

Algorithm II at the same step size produces

$$\Delta\theta_{II} = -45.33316. \quad (70)$$

Both are in excellent agreement with the theoretical value, including the sign. Each algorithm causes the LRL vector (and hence the orbit) to rotate differently in time, but at the end of the period, both algorithms have rotated the LRL vector by the same amount. This is shown in Fig. 1.

To test  $H_{TTTTV}$  and  $H_{VTTTTV}$ , we consider the following symmetric, fourth-order forward [23] algorithm,

$$\begin{aligned} T = & \cdots \exp(\varepsilon v_0 \hat{V} + \varepsilon^3 u_0 \hat{U}) \exp(\varepsilon t_1 \hat{T}) \\ & \times \exp(\varepsilon v_1 \hat{V} + \varepsilon^3 u_1 \hat{U}) \exp(\varepsilon t_2 \hat{T}) \\ & \times \exp(\varepsilon v_2 \hat{V} + \varepsilon^3 u_2 \hat{U}), \end{aligned} \quad (71)$$

where we have only indicated operators from the center to the right and where

$$v_i \hat{V} + \varepsilon^2 u_i \hat{U} \quad (72)$$

indicates that one should update the momentum by computing the force from the effective potential [24,25]

$$v_i V + \varepsilon^2 u_i \{V, \{T, V\}\} = v_i V - \varepsilon^2 u_i (\nabla V)^2. \quad (73)$$

Here,  $U = \{V, \{T, V\}\}$  and has nothing to do with the function defined in Sec. II. For positive coefficients  $\{t_i\}$  and  $\{v_i\}$ ,

$$t_1 = \frac{3}{10}, \quad t_2 = \frac{1}{5}, \quad v_0 = \frac{8}{27}, \quad v_1 = \frac{125}{432}, \quad v_2 = \frac{1}{16}, \quad (74)$$

$$u_0 = \frac{3121}{1\,710\,720}, \quad u_1 = \frac{1145}{2\,737\,152}, \quad u_2 = \frac{409}{1\,520\,640}, \quad (75)$$

we have algorithm III with Hamiltonian

$$H_A^{III} = H_0 + \frac{\varepsilon^4}{207\,360} H_{VTTTTV} + O(\varepsilon^6). \quad (76)$$

This forward time-step algorithm with only a single fourth-order error term can be easily converted to a sixth-order forward algorithm [23] by solving  $H_{VTTTTV}$  directly as discussed below. For a different set of coefficients

$$t_1 = \frac{3}{10}, \quad t_2 = \frac{1}{5}, \quad v_0 = \frac{2}{27}(4\sqrt{3}-3), \quad (77)$$

$$v_1 = \frac{25}{108}(\sqrt{3}-3), \quad v_2 = \frac{1}{12}(\sqrt{3}-1),$$

$$u_0 = \frac{1}{98\,820}(943 - 461\sqrt{3}), \quad u_1 = \frac{5}{158\,112}(481 - 266\sqrt{3}), \quad (78)$$

$$u_2 = \frac{1}{87\,840}(617 - 344\sqrt{3}),$$

we have algorithm IV with Hamiltonian

$$H_A^{IV} = H_0 - \frac{\varepsilon^4}{14\,400}(7 - 4\sqrt{3})H_{TTTTV} + O(\varepsilon^6). \quad (79)$$

For the same initial condition as before, we have

$$\Delta\theta_{TTTTV} = -\Delta\theta_{VTTTTV} = 5933.72. \quad (80)$$

For III and IV, we increase  $\varepsilon$  to avoid machine errors. Running both algorithms at  $\varepsilon = T/5000$  gives

$$\Delta\theta_{III} = -5933.77 \quad \text{and} \quad \Delta\theta_{IV} = -5933.68. \quad (81)$$

Both are in excellent agreement with the predicted value (80). The rotation of the LRL vector in time is given in Fig. 2. Despite the more complicated structure of the fourth-order Hamiltonians, the resulting rotations of the LRL vector are very similar to the second-order case. The only discernible difference is that since the fourth-order Hamiltonians are more singular, the LRL vector rotates over a much narrower range near midperiod.

It has been shown in Ref. [23] that for positive coefficients, it is not possible to have both  $e_{TTTTV}$  and  $e_{VTTTTV}$  vanish and hence not possible to isolate the error Hamiltonian  $H_{TTTTV}$  or  $H_{VTTTTV}$  by itself. (Using negative coefficients would entail too many operators with only numerical, rather than analytical coefficients.) However, since the effects of  $H_{TTTTV}$  and  $H_{VTTTTV}$  have been verified, one can check the theoretical results for  $H_{TTTTV}$  and  $H_{VTTTTV}$  in combination with  $H_{TTTV}$  and  $H_{VTVTV}$  in a general fourth-order algorithm. We will do this in the next section. For future reference, for the same initial condition, one has

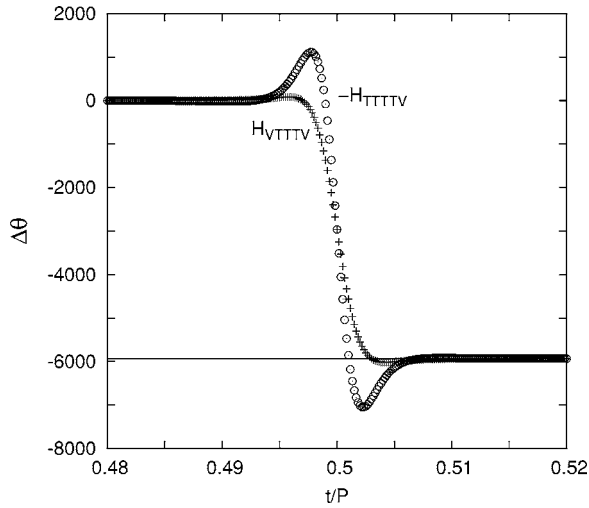


FIG. 2. Rotation of the Laplace-Runge-Lenz vector due to fourth-order error Hamiltonians  $H_{VTTTV}$  and  $-H_{TTTV}$ . Because the fourth-order error terms are more singular, the rotation takes place over a narrower range near midperiod. The solid line gives the theoretical value of  $-5933.72$

$$-\Delta\theta_{TTTV} = \Delta\theta_{VTVTV} = 1812.98. \quad (82)$$

For the second- and fourth-order algorithms considered in this section, the error coefficients  $e_{VTV}$ ,  $e_{TTV}$  and  $e_{VTTTV}$ ,  $e_{TTTV}$ , are of opposite signs, resulting in algorithms that rotate the LRL vector in the same direction. This is not accidental, but a basic feature of forward symplectic algorithms to be discussed in the next section.

## V. SYMPLECTIC CORRECTOR ALGORITHMS

A general second-order, time-reversible algorithm has modified the Hamiltonian,

$$H_A = H_0 + \varepsilon^2(e_{TTV}H_{TTV} + e_{VTV}H_{VTV}) + O(\varepsilon^4). \quad (83)$$

For example, the velocity form of the Verlet algorithm

$$\mathcal{T}_{VV}(\varepsilon) = \exp\left(\frac{1}{2}\varepsilon\hat{V}\right)\exp(\varepsilon\hat{T})\exp\left(\frac{1}{2}\varepsilon\hat{V}\right) \quad (84)$$

has  $e_{TTV}=1/12$  and  $e_{VTV}=1/24$ . This allows us to immediately predict that when it is used to solve the Kepler problem, its precession angle per period, after being divided by  $\varepsilon^2$ , must be  $\Delta\theta_{TTV}/24=-1.8888$ . This is illustrated in Fig. 3. In order to eliminate this second-order precession error, one must devise algorithms with  $e_{TTV}=e_{VTV}$ . This requirement is the same as for being a second-order symplectic corrector [12–14], or process [15–17] algorithm. More generally, a symplectic integrator  $\mathcal{T}$  of order  $n$  is a corrector kernel algorithm if it is such that the similarity-transformed algorithm  $S\mathcal{T}S^{-1}$  is of order  $n+2$ , where  $S$  is the corrector or processor. Thus corrector or processor algorithms are of Butcher’s effective order [20]  $n+2$ . This is possible only for  $\mathcal{T}$  having equal error coefficients [12,14] for each pair of error terms  $\{T, Q\}$  and  $\{V, Q\}$ . When corrector algorithms are applied to the Kepler problem, the precession error in each order would

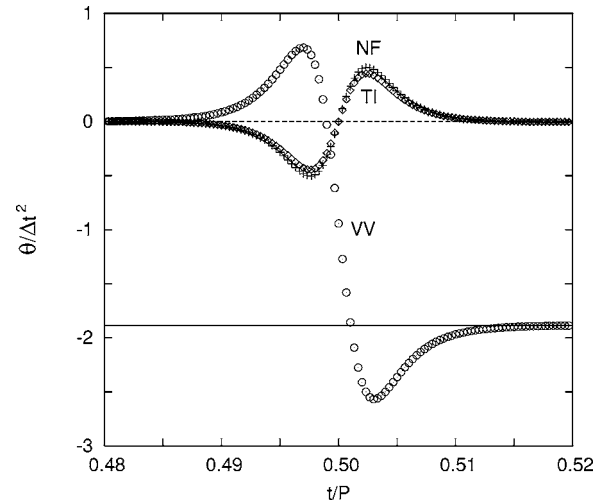


FIG. 3. Rotation of the Laplace-Runge-Lenz vector for three second-order symplectic algorithms: velocity-Verlet (VV), Takahashi-Imada (TI), and the nonforward corrector algorithm (NF). The solid line gives the theoretical rotation value of the VV algorithm:  $\Delta\theta_{TTV}/24=-1.8888$ .

cancel after each period and both the energy and the precession error would be periodic in time.

However, it is not easy to satisfy this second-order “correctability” requirement of

$$e_{TTV} = e_{VTV}. \quad (85)$$

If either  $\{t_i\} > 0$  or  $\{v_i\} > 0$ , Chin [14] and Blanes-Casas [26] have proved that it is *not* possible to have  $e_{TTV}=e_{VTV}$ . Moreover, a recent theorem [27] has precisely stipulated that for positive factorization coefficients,  $e_{VTV}$  and  $e_{TTV}$  must be separated by a finite, calculable gap. If  $e_{TTV}=0$ , then  $e_{VTV} < 0$  and if  $e_{VTV}=0$ , then  $e_{TTV} > 0$ . However, it is easy to force  $e_{VTV}$  to equal  $e_{TTV}$  if  $H_{VTV}=\{V, \{T, V\}\}$  can be directly added to the potential as done in Eq. (73). For example, the Takahashi-Imada (TI) integrator [28]

$$\mathcal{T}_{TI} = \exp\left(\frac{1}{2}\varepsilon\hat{T}\right)\exp\left(\varepsilon\hat{V} + \frac{1}{24}\varepsilon^3[\hat{V}, [\hat{T}, \hat{V}]]\right)\exp\left(\frac{1}{2}\varepsilon\hat{T}\right), \quad (86)$$

has  $e_{TTV}=e_{VTV}=-1/24=-0.0416667$ . Its LRL rotation angle in solving the Kepler problem is shown in Fig. 3. The precession error, like that of the energy error, now returns to zero. If  $\{t_i, v_i\}$  are allowed to be negative, then the following corrector algorithm can also be used:

$$\mathcal{T}_{NF} = \cdots \exp(\varepsilon v_0 \hat{V}) \exp(\varepsilon t_1 \hat{T}) \exp(\varepsilon v_1 \hat{V}) \exp(\varepsilon t_2 \hat{T}), \quad (87)$$

with

$$v_0 = \frac{1}{2-2^{1/3}}, \quad t_2 = \frac{1}{2}v_0, \quad t_1 = \frac{1}{2}-t_2, \quad v_1 = t_1, \quad (88)$$

and  $e_{TTV}=e_{VTV}=-0.0470817$ . Its precession error is also shown in Fig. 3, denoted as the nonforward (NF) algorithm. Since its error coefficients are very close to that of TI, its

behavior is also very similar. Note that this nonforward algorithm requires three force evaluations (the minimum necessary), which are not very efficient. For three force evaluations, one can have a fourth-order algorithm without any second-order errors [8].

For a fourth-order time-reversible algorithm, the modified Hamiltonian is

$$H_A = H_0 + \varepsilon^4 (e_{TTTTV} H_{TTTTV} + e_{VTTTTV} H_{VTTTTV} + e_{TTVTV} H_{TTVTV} + e_{VTVTV} H_{VTVTV}) + O(\varepsilon^6). \quad (89)$$

By knowing the error coefficients  $e_{TTTTV}$ ,  $e_{VTTTTV}$ ,  $e_{TTVTV}$ , and  $e_{VTVTV}$ , the precession error of any fourth-order algorithm can be predicted. For example, the well-known Forest-Ruth algorithm [8] has the same form as Eq. (87), but with coefficients

$$t_2 = \frac{1}{2}v_1, \quad t_1 = \frac{1}{2} - t_2, \quad v_1 = \frac{1}{2 - 2^{1/3}}, \quad v_0 = -2^{1/3}v_1, \quad (90)$$

error coefficients

$$e_{TTTTV} = -0.000\,413\,76, \quad e_{VTTTTV} = -0.008\,681\,65, \\ e_{TTVTV} = 0.007\,026\,60, \quad e_{VTVTV} = -0.026\,044\,94, \quad (91)$$

and precession error

$$\Delta\theta_{FR} = (e_{TTTTV} - e_{VTTTTV})\Delta\theta_{TTTTV} + (e_{VTVTV} - e_{TTVTV})\Delta\theta_{VTVTV} \\ = 49.0593 - 59.9580 = -10.8987, \quad (92)$$

which is in good agreement with the observed error [7] of  $-10.8890$  computed at  $\varepsilon = P/10\,000$ . In contrast, the forward algorithm  $C$  [24],

$$\mathcal{T}_C = \cdots \exp(\varepsilon v_0 \hat{V} + \varepsilon^3 u_0 \hat{U}) \exp(\varepsilon t_1 \hat{T}) \\ \times \exp(\varepsilon v_1 \hat{V} + \varepsilon^3 u_1 \hat{U}) \exp(\varepsilon t_2 \hat{T}), \quad (93)$$

where

$$v_0 = \frac{1}{4}, \quad v_1 = \frac{3}{8}, \quad u_0 = \frac{1}{192}, \quad u_1 = 0, \quad t_1 = \frac{1}{3}, \quad t_2 = \frac{1}{6}, \quad (94)$$

has error coefficients

$$e_{TTTTV} = -\frac{7}{51\,840} = -0.000\,135, \\ e_{VTTTTV} = -\frac{1}{8640} = -0.000\,116, \\ e_{TTVTV} = -\frac{7}{23\,040} = -0.000\,304, \quad (95) \\ e_{VTVTV} = -\frac{11}{46\,080} = -0.000\,239,$$

and a precession error of only

$$\Delta\theta_C = (e_{TTTTV} - e_{VTTTTV})\Delta\theta_{TTTTV} + (e_{VTVTV} - e_{TTVTV})\Delta\theta_{VTVTV} \\ = -0.114\,462 + 0.118\,033, \quad (96)$$

$$= 0.003\,570, \quad (97)$$

which is more than three order-of-magnitudes smaller. This theoretical value is again in excellent agreement with the algorithm's actual error of  $0.003\,565$  at  $\varepsilon = P/10\,000$ . Algorithm  $C$  uses only one more force gradient than FR. We have previously demonstrated [10] that algorithm  $C$ 's precession error is smaller than the recent fourth-order symplectic integrator proposed by McLachlan [9], Blanes and Moan [29] (also recommended in Ref. [2]) and Omelyan, Mryglod, and Folk [30,31].

For a fourth-order algorithm, the precession error will return exactly to zero only if the algorithm is correctable with

$$e_{TTTTV} = e_{VTTTTV}, \quad (98)$$

$$e_{TTVTV} = e_{VTVTV}. \quad (99)$$

This partly explains why algorithm  $C$  is so much better than algorithm FR: its error coefficients are more nearly equal. However, its unusually small precession error is due also to the near cancellation of two distinct error types in Eq. (96).

One special method of enforcing equalities (98) and (99) is to redistribute the gradient term in algorithm  $C$ . For example, by changing only

$$u_0 = (1 - \alpha) \frac{1}{192} \quad \text{and} \quad u_1 = \frac{\alpha}{2} \frac{1}{192}, \quad (100)$$

with

$$\alpha = \frac{9}{10} - \frac{4}{15} \frac{\Delta\theta_{TTTTV}(e)}{\Delta\theta_{VTVTV}(e)}, \quad (101)$$

the total precession error will vanish for a given initial choice of the eccentricity  $e$ . For  $e=0.9$ , we have

$$\alpha = 0.027\,225\,479. \quad (102)$$

Numerically, the precession error of this tailored algorithm returns to  $\Delta\theta = -2.11 \times 10^{-6}$  after one period. Since  $\alpha=0$  corresponds to algorithm  $C$ , this algorithm differs only slightly from  $C$ . However, the slight change is essential for forcing the precession error to zero. Its precession error, referred to as  $C'$ , is compared to that of  $C$  in Fig. 4. This tailored algorithm is not a general algorithm because it requires *a priori* knowledge of the eccentricity of the orbit.

For a general corrector algorithm, one must enforce Eqs. (98) and (99) without requiring any prior knowledge. As in the second-order case, the equality (98) cannot be satisfied for forward algorithms. One must therefore keep one of the two error Hamiltonians. We keep the simpler  $H_{VTTTTV}$  and generalize Eq. (93) to

$$\mathcal{T}_S = \cdots \exp(\varepsilon v_0 \hat{V} + \varepsilon^3 u_0 \hat{U}) \exp(\varepsilon t_1 \hat{T}) \\ \times \exp(\varepsilon v_1 \hat{V} + \varepsilon^3 u_1 \hat{U}) \exp(\varepsilon t_2 \hat{T}) \\ \times \exp(\varepsilon^5 w_1 \hat{W}), \quad (103)$$



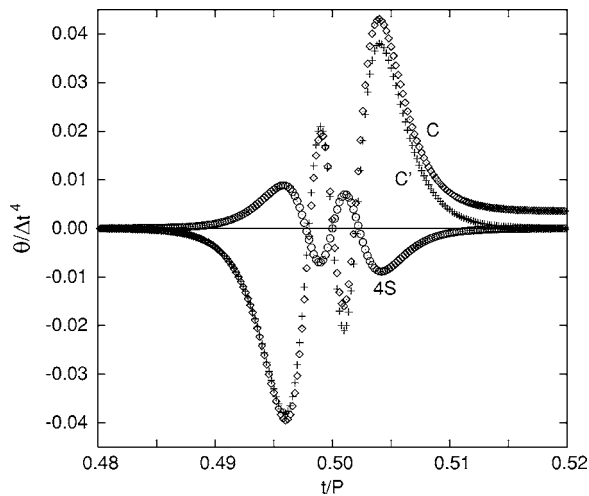


FIG. 4. Rotation of the Laplace-Runge-Lenz vector for three fourth-order integrators: algorithm *C*, algorithm *C'* with added gradient term to force the rotation angle back to zero, and the true symplectic corrector algorithm 4*S*. As with most integrators, algorithm *C*'s precession error does not return to zero.

where we have denoted simply,  $W=H_{VTTTV}$ . The coefficient  $w_1$  is chosen to satisfy Eq. (98). Since  $H_{VTTTV}$  is nonseparable, one must solve the general equation-of-motion (40) implicitly. However, since this error term is of order  $\epsilon^4$  and has a small coefficient  $w_1$ , any low-order scheme is sufficient. (At  $\epsilon=P/10\,000$ , the results are unchanged even with the use of the naive Euler algorithm.) The following coefficients for Eqs. (103):

$$v_0 = \frac{23}{48}, \quad v_1 = \frac{25}{96}, \quad t_1 = \frac{2}{5}, \quad t_2 = \frac{1}{10}, \quad (104)$$

$$u_0 = (1 - \alpha) \frac{29}{4608}, \quad u_1 = \frac{\alpha}{2} \frac{29}{4608}, \quad (105)$$

$$\alpha = \frac{455}{1102}, \quad w_1 = -\frac{1}{86400}$$

are likely optimal for a fourth-order corrector algorithm with effective sixth-order energy and precession errors. We will refer to this as algorithm 4*S*. Its precession error is compared to that of *C* and *C'* in Fig. 4. Algorithm 4*S*'s precession error returns to  $3.1 \times 10^{-6}$  after one period and is never more than  $8.9 \times 10^{-3}$  at any time. Its error coefficients are

$$e_{TTTTV} = e_{VTTTV} = \frac{1}{28\,800} = 0.000\,034\,7, \\ e_{TTTV} = e_{VTTV} = \frac{53}{437\,760} = 0.000\,121\,1. \quad (106)$$

The algorithm evolves in time preserving the constancy of the modified Hamiltonian (89),

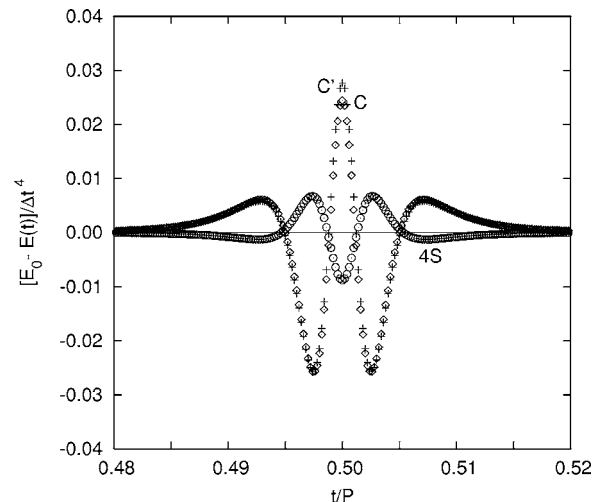


FIG. 5. Energy error functions of algorithms *C*, *C'*, and 4*S*. Algorithm 4*S*'s maximum error is three times smaller than that of *C*.

$$H_0(t) + \epsilon^4 H_4(t) = H_0(0) + \epsilon^4 H_4(0) + O(\epsilon^6), \quad (107)$$

where  $H_4$  is the total fourth-order error function. It can be extracted as

$$H_4(t) - H_4(0) = \lim_{\epsilon \rightarrow 0} \frac{1}{\epsilon^4} [H_0(0) - H_0(t)]. \quad (108)$$

The right-hand side is plotted in Fig. 5. Algorithm *C'*'s error is slightly higher than that of *C*, while the maximum error of 4*S* is approximately three times smaller than that of *C*. For a more general class of fourth-order forward or gradient algorithms, see Refs. [30–32]. For conventional nonforward corrector algorithms, see Refs. [12,15–17].

## VI. CONCLUSIONS AND DIRECTIONS FOR FUTURE RESEARCH

When solving physical problems, symplectic integrators approximate the original Hamiltonian by a modified Hamiltonian with a well-defined error structure. For time-reversible integrators, the error Hamiltonians come in pairs in the form of  $\{T, Q_i\}$  and  $\{V, Q_i\}$ . There is a clear separation between the mathematics of the algorithm, which fixes the error coefficients  $e_{TQ_i}$  and  $e_{VQ_i}$ , and the physics of the problem, which determines the error Hamiltonians  $\{T, Q_i\}$  and  $\{V, Q_i\}$ . In the past, when symplectic integrators are studied as numerical methods, only the error coefficients are analyzed so that they can be set to zero. Here, by a well-chosen example, we have shown that the physical effects of the error Hamiltonians determine how the error coefficients should be chosen. That is, the underlying physics of the problem determines the best algorithm for its own solution.

For solving celestial mechanics problems dominated by Keplerian orbits, this work shows that the optimal integrators at each order are symplectic corrector or processor algorithms. For forward algorithms without any backward intermediate time steps, this cannot be implemented without in-

cluding extra error Hamiltonians. In second order, it is easy to include  $H_{VTV}$ , which is just a local potential. In fourth order,  $H_{VTTV}$  is a nonseparable Hamiltonian too cumbersome to be solved in general. One must find ways of including  $H_{VTTV}$  without solving it directly.

The analytical results for the precession error are useful for verifying numerical calculations, however, it is a tedious way of proving the equality  $\Delta\theta_{TQ_i} = -\Delta\theta_{VQ_i}$ . It should be possible to prove this equality without explicitly evaluating individual precession angles.

We have shown in Ref. [10] that the phase error in the harmonic oscillator vanishes when  $e_{TQ_i} = e_{VQ_i}$ . It was simply not realized in that context that  $H_{TQ_i}$  and  $H_{VQ_i}$  are also generating exactly opposite phase angles. From these two examples, maybe one can prove that for a general Hamiltonian with periodic orbits, only symplectic corrector algorithms

can yield periodic errors for both the action and the angle variable.

Finally, this work demonstrated that one must rethink the usual practice of minimizing the sum of square of the error coefficients as a means of optimizing algorithms. The error Hamiltonians are far from random. In the Kepler case, they come in pairs with opposite signs and error coefficients should be chosen to be pairwise equal. In other problems, one must first do some error analysis before one can formulate the best algorithm for that problem.

#### ACKNOWLEDGMENT

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