

$$\begin{cases} u_t^\epsilon + u^\epsilon u_x^\epsilon = \epsilon u_{xx}^\epsilon & \text{for } (x,t) \in [-1,1] \times [0,T] \\ u^\epsilon(x,0) = u_0(x) & \text{for } x \in [-1,1] \\ u^\epsilon(-1,t) = u^\epsilon(1,t) = 0 & \text{for } t \in [0,T] \end{cases}$$

$$\begin{cases} u_t^\epsilon = -u^\epsilon u_x^\epsilon + \epsilon u_{xx}^\epsilon \\ u_{tt}^\epsilon = - (u_t^\epsilon u_x^\epsilon + u^\epsilon u_{xt}^\epsilon) + (\epsilon u_{xx}^\epsilon)_t \end{cases}$$

$$\hookrightarrow u_t^\epsilon = -u^\epsilon \nabla u^\epsilon + \epsilon \nabla^2 u^\epsilon \rightarrow -u^\epsilon \nabla u^\epsilon = u_t^\epsilon - \epsilon \nabla^2 u^\epsilon$$

$$u_{tt}^\epsilon = - (u_t^\epsilon \nabla u^\epsilon + u^\epsilon \nabla u_t^\epsilon) + \epsilon \nabla^2 u_t^\epsilon$$

$$u_{tt}^\epsilon = - [(-u^\epsilon \nabla u^\epsilon + \epsilon \nabla^2 u^\epsilon) \nabla u^\epsilon + u^\epsilon \nabla \cdot (-u^\epsilon \nabla u^\epsilon + \epsilon \nabla^2 u^\epsilon)] + \epsilon \nabla^2 u_t^\epsilon$$

$$u_{tt}^\epsilon = -[(u \cdot \nabla)^2 u^\epsilon + (\epsilon \nabla^2) u^\epsilon \nabla u^\epsilon + \epsilon \nabla^2 u_t^\epsilon + (-u^\epsilon \nabla u^\epsilon + \epsilon \nabla^2 u^\epsilon) \nabla u^\epsilon]$$

$$u_{tt}^\epsilon = (u \cdot \nabla)^2 u^\epsilon - \underbrace{(\epsilon \nabla^2) u^\epsilon \nabla u^\epsilon}_{\downarrow} + \epsilon \nabla^2 u_t^\epsilon + (u^\epsilon \nabla u^\epsilon - \epsilon \nabla^2 u^\epsilon) \nabla u^\epsilon + \epsilon \nabla^2 (u_t^\epsilon - \epsilon \nabla^2 u^\epsilon)$$

$$u_{tt}^\epsilon = (u \cdot \nabla)^2 u^\epsilon + \epsilon \nabla^2 u_t^\epsilon - \epsilon^2 \nabla^4 u^\epsilon + \epsilon \nabla^2 u_t^\epsilon + u^\epsilon (\nabla u^\epsilon)^2 - \epsilon \nabla (\nabla u^\epsilon)^2$$

$$u_{tt}^\epsilon = 2(u \cdot \nabla)^2 u^\epsilon + 2\epsilon \nabla^2 u_t^\epsilon - \epsilon^2 \nabla^4 u^\epsilon - \epsilon \nabla^3 u^\epsilon$$

$$\frac{u^{t+1} - u^t}{\Delta t} = u_t^\epsilon + \frac{1}{2} \Delta t u_{tt}^\epsilon \quad \text{replace } u_t^\epsilon = \frac{u^{t+1} - u^t}{\Delta t}$$

$$\frac{u^{t+1} - u^t}{\Delta t} = -u^\epsilon \nabla u^\epsilon + \epsilon \nabla^2 u^\epsilon + \frac{1}{2} \Delta t [2(u \cdot \nabla)^2 u^\epsilon + 2\epsilon \nabla^2 \left(\frac{u^{t+1} - u^t}{\Delta t} \right) - \epsilon^2 \nabla^4 u^\epsilon - \epsilon \nabla^3 (u^\epsilon)^2]$$

$$\begin{cases} (1 - \Delta t \epsilon \nabla^2) \left(\frac{u^{t+1} - u^t}{\Delta t} \right) = -u^\epsilon \nabla u^\epsilon + \epsilon \nabla^2 u^\epsilon + \frac{1}{2} \Delta t [2(u \cdot \nabla)^2 u^\epsilon - \epsilon^2 \nabla^4 u^\epsilon - \epsilon \nabla^3 (u^\epsilon)^2] \end{cases}$$

↑ 1-step T6 discrete in time

2-step TG

$$u^{t+1} = u^t + \Delta T \left(u^t + \frac{\Delta T}{2} u_t^t \right)_+$$

$$u^{t+\frac{1}{2}} = u^t + \frac{\Delta T}{2} u_t^t \quad \left| \begin{array}{l} u_t^t = -u^t \nabla u^t + t \nabla^2 u^t \end{array} \right.$$

$$u^{t+1} = u^t + \Delta T u_t^{t+\frac{1}{2}} \quad \left| \begin{array}{l} u_t^{t+\frac{1}{2}} = -u^{t+\frac{1}{2}} \nabla u^{t+\frac{1}{2}} + t \nabla^2 u^{t+\frac{1}{2}} \end{array} \right.$$

$$\left[\begin{array}{l} u^{t+\frac{1}{2}} = u^t + \frac{\Delta T}{2} (-u^t \nabla u^t + t \nabla^2 u^t) \end{array} \right]$$

$$\left[\begin{array}{l} u^{t+1} = u^t + \Delta T \left(-u^{t+\frac{1}{2}} \nabla u^{t+\frac{1}{2}} + t \nabla^2 u^{t+\frac{1}{2}} \right) \end{array} \right]$$