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A conservative scheme for the Fokker-Planck equation with applications to viscoelastic polymeric fluids

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## Highlights

- Lagrange-Galerkin method.
- Hermite spectral method on an unbounded domain.
- Space splitting approach for a high dimensional Fokker-Planck equation.
- Mass conservative scheme.
- Application to the multiscale simulation of the viscoelastic fluids.

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