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

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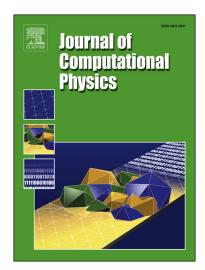
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Highlights

- 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 viscoleastic fluids.

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