
UNIFORMLY ACCURATE EXPONENTIAL-TYPE INTEGRATORS FOR KLEIN-GORDON EQUATIONS WITH ASYMPTOTIC CONVERGENCE TO CLASSICAL SPLITTING SCHEMES IN THE NONLINEAR SCHRÖDINGER LIMIT

by

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Abstract. — We introduce efficient and robust exponential-type integrators for Klein-Gordon equations which resolve the solution in the relativistic regime as well as in the highly-oscillatory non-relativistic regime without any step-size restriction, and under the same regularity assumptions on the initial data required for the integration of the corresponding limit system. In contrast to previous works we do not employ any asymptotic/multiscale expansion of the solution. This allows us derive uniform convergent schemes under far weaker regularity assumptions on the exact solution. In particular, the newly derived exponential-type integrators of first-, respectively, second-order converge in the non-relativistic limit to the classical Lie, respectively, Strang splitting in the nonlinear Schrödinger limit.

1. Introduction

Cubic Klein-Gordon equations

$$(1) \quad c^{-2} \partial_{tt} z - \Delta z + c^2 z = |z|^2 z,$$

are extensively studied numerically in the relativistic regime $c = 1$, see [9, 19] and the references therein. In contrast, the so-called “non-relativistic regime” $c \gg 1$ is numerically much more involved due to the highly-oscillatory behavior of the solution. We refer to [6, 10] and the references therein for an introduction and overview on highly-oscillatory problems.

Analytically, the non-relativistic limit regime $c \rightarrow \infty$ is well understood nowadays: The exact solution z of (1) allows (for sufficiently smooth initial data) the expansion

$$z(t, x) = \frac{1}{2} \left(e^{ic^2 t} u_{*,\infty}(t, x) + e^{-ic^2 t} \bar{v}_{*,\infty}(t, x) \right) + \mathcal{O}(c^{-2})$$

for a uniform time with respect to c , where $(u_{*,\infty}, v_{*,\infty})$ satisfy the cubic Schrödinger limit system

$$(2) \quad \begin{aligned} i\partial_t u_{*,\infty} &= \frac{1}{2}\Delta u_{*,\infty} + \frac{1}{8}(|u_{*,\infty}|^2 + 2|v_{*,\infty}|^2)u_{*,\infty} & u_{*,\infty}(0) &= \varphi - i\gamma \\ i\partial_t v_{*,\infty} &= \frac{1}{2}\Delta v_{*,\infty} + \frac{1}{8}(|v_{*,\infty}|^2 + 2|u_{*,\infty}|^2)v_{*,\infty}, & v_{*,\infty}(0) &= \bar{\varphi} - i\bar{\gamma} \end{aligned}$$

with initial values

$$z(0, x) \xrightarrow{c \rightarrow \infty} \gamma(x) \quad \text{and} \quad c^{-1} (c^2 - \Delta)^{-1/2} \partial_t z(0, x) \xrightarrow{c \rightarrow \infty} \varphi(x),$$

see [17, Formula (1.3)] and for the periodic setting [8, Formula (37)].

Also numerically, the non-relativistic limit regime $c \gg 1$ has recently gained a lot of attention: Gautschi-type methods (see [11]) are analyzed in [2]. However, due to the difficult structure of the problem they suffer from a severe time-step restriction as they introduce a global error of order $c^4 \tau^2$ which requires the CFL-type condition $c^2 \tau < 1$. To overcome this difficulty so-called limit integrators which play back the highly-oscillatory problem to integrating the corresponding non-oscillatory limit system (i.e., $c \rightarrow \infty$ in (1)) as well as uniformly accurate schemes based on multiscale expansions were introduced in [8] and [1, 4]. Before we introduce the newly developed exponential-type integrators we first give a more precise description of the known methods:

Limit integrators: Based on the modulated Fourier expansion of the exact solution (see [5, 10]) numerical schemes for the Klein-Gordon equation in the strongly non-relativistic limit regime $c \gg 1$ were introduced in [8]. The benefit of this ansatz is that it allows us to play back the highly-oscillatory problem (1) to the integration of the corresponding *non-oscillatory limit Schrödinger equation* (2) which can be carried out very efficiently without imposing any c -dependent step-size restriction. However, as this approach is based on the asymptotic expansion of the solution with respect to c^{-2} , it only allows error bounds of type $c^{-2} + \tau^2$ (when integrating the limit system with a second-order method). Henceforth, the limit integration method only yields an accurate approximation of the exact solution for sufficiently large values of c .

Uniformly accurate schemes based on multiscale expansions: Uniformly accurate schemes, i.e., schemes that work well for small as well as for large values of c were recently introduced in [1, 4]. The idea is thereby based on a multiscale expansion of the exact solution. More precisely, the formally second-order multiscale time integrator derived in [1] allows first-order convergence in time in H^2 uniformly in c for solutions in H^7 with $\sup_{0 \leq t \leq T} \|z(t)\|_{H^7} + c^{-2} \|\partial_t z(t)\|_{H^6} \leq 1$ (see [1, Theorem 4.1]). First-order uniform convergence also holds in H^1 under weaker regularity assumptions, namely for solutions in H^6 satisfying $\sup_{0 \leq t \leq T} \|z(t)\|_{H^6} + c^{-2} \|\partial_t z(t)\|_{H^5} \leq 1$ if an additional CFL-type condition is imposed in space dimensions $d = 2, 3$ (see [1, Theorem 4.9]). Optimal second-order convergence rate is achieved in the relativistic regime $c = 1$ or when $c\tau \geq 1$. A second-order uniformly accurate scheme based on the Chapman-Enskog expansion was derived in [4]. Thereby, to control the remainders in the expansion, second-order uniform convergence in H^r ($r > d/2$) requires sufficiently smooth solutions with in particular

$z(0) \in H^{r+10}$. Also, due to the expansion, the problem needs to be considered in $d+1$ dimensions.

The main novelty in this work lies in the development and analysis of efficient and robust exponential-type integrators for the cubic Klein-Gordon equation (1) which

- resolve the solution z in the relativistic regime $c = 1$ as well as in the non-relativistic regime $c \rightarrow \infty$ without any c -dependent step-size restriction, and under the same regularity assumptions as needed for the integration of the corresponding limit system.
- converge in the non-relativistic limit $c \rightarrow \infty$ to the classical Lie, respectively, Strang splitting for the corresponding nonlinear Schrödinger limit system (2).

In particular and in contrast to [1, 4, 8] we do not employ any asymptotic/multiscale expansion of the solution. This allows us derive uniform convergent schemes under weaker regularity assumptions on the exact solution. More precisely, we establish first-, respectively, second-order convergence in time uniformly in c under the same regularity assumptions as needed for first-, respectively, second-order convergence of classical integration schemes applied to the corresponding nonlinear Schrödinger limit system $c \rightarrow \infty$ in (1).

Our strategy also applies to general polynomial nonlinearities $f(z) = |z|^{2p}z$ with $p \in \mathbb{N}$. However, for notational simplicity, we will focus only on the cubic case $p = 1$. Furthermore, for practical implementation issues we impose periodic boundary conditions, i.e., $x \in \mathbb{T}^d$.

We commence in Section 2 with rescaling the Klein-Gordon equation (1) which then allows us to construct first-, and second-order schemes that convergence uniformly in c , see Section 3 and 4, respectively.

2. Scaling for uniformly accurate schemes

In a first step we reformulate the Klein-Gordon equation (1) as a first-order system in time which allows us resolve the limit-behavior of the solution, i.e., its behavior for $c \rightarrow \infty$ (see also [17, 8]).

For a given $c > 0$, we define the operator

$$(3) \quad \langle \nabla \rangle_c = \sqrt{-\Delta + c^2}.$$

With this notation, equation (1) can be written as

$$(4) \quad \partial_{tt}z + c^2 \langle \nabla \rangle_c^2 z = c^2 f(z)$$

with the nonlinearity

$$f(z) = |z|^2 z.$$

In order to rewrite the above equation as a first-order system in time, we set

$$(5) \quad u = z - ic^{-1} \langle \nabla \rangle_c^{-1} \partial_t z, \quad v = \bar{z} - ic^{-1} \langle \nabla \rangle_c^{-1} \partial_t \bar{z}$$

such that in particular

$$(6) \quad z = \frac{1}{2}(u + \bar{v}).$$

Remark 1. — If z is real, then $u \equiv v$.

A short calculation shows that in terms of the variables u and v equation (4) reads

$$(7) \quad \begin{aligned} i\partial_t u &= -c\langle\nabla\rangle_c u + c\langle\nabla\rangle_c^{-1} f\left(\frac{1}{2}(u + \bar{v})\right), \\ i\partial_t v &= -c\langle\nabla\rangle_c v + c\langle\nabla\rangle_c^{-1} f\left(\frac{1}{2}(\bar{u} + v)\right) \end{aligned}$$

with the initial conditions (see (1))

$$(8) \quad u(0) = z(0) - ic^{-1}\langle\nabla\rangle_c^{-1} z'(0), \quad \text{and} \quad v(0) = \overline{z(0)} - ic^{-1}\langle\nabla\rangle_c^{-1} \overline{z'(0)}.$$

Formally, the definition of $\langle\nabla\rangle_c$ in (3) implies that

$$(9) \quad c\langle\nabla\rangle_c = c^2 + \text{“lower order terms in } c\text{”}.$$

This observation motivates us to look at the so-called “twisted variables” by filtering out the highly-oscillatory parts explicitly: More precisely, we set

$$(10) \quad u_*(t) = e^{-ic^2 t} u(t), \quad v_*(t) = e^{-ic^2 t} v(t).$$

This idea of “twisting” the variable is well known in numerical analysis, for instance in the context of the modulated Fourier expansion [5, 10], adiabatic integrators [15, 10] as well as Lawson-type Runge–Kutta methods [14]. In the case of “multiple high frequencies” it is also widely used in the analysis of partial differential equations in low regularity spaces (see for instance [3]) and has been recently successfully employed numerically for the construction of low-regularity exponential-type integrators for the KdV and Schrödinger equation, see [13, 18].

In terms of (u_*, v_*) system (7) reads (cf. [17, Formula (2.1)])

$$(11) \quad \begin{aligned} i\partial_t u_* &= -\mathcal{A}_c u_* + c\langle\nabla\rangle_c^{-1} e^{-ic^2 t} f\left(\frac{1}{2}(e^{ic^2 t} u_* + e^{-ic^2 t} \bar{v}_*)\right) \\ i\partial_t v_* &= -\mathcal{A}_c v_* + c\langle\nabla\rangle_c^{-1} e^{-ic^2 t} f\left(\frac{1}{2}(e^{ic^2 t} v_* + e^{-ic^2 t} \bar{u}_*)\right) \end{aligned}$$

with the leading operator

$$(12) \quad \mathcal{A}_c := c\langle\nabla\rangle_c - c^2.$$

Remark 2. — The advantage of looking numerically at (u_*, v_*) instead of (u, v) lies in the fact that the leading operator $-c\langle\nabla\rangle_c$ in system (7) is of order c^2 (see (9)) whereas its counterpart $-\mathcal{A}_c$ in system (11) is “of order one in c ” (see Lemma 3 below).

In the following we construct integration schemes for (11) based on Duhamel's formula (13)

$$\begin{aligned} u_*(t_n + \tau) &= e^{i\tau\mathcal{A}_c} u_*(t_n) \\ &\quad - ic \langle \nabla \rangle_c^{-1} \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} e^{-ic^2(t_n+s)} f \left(\frac{1}{2} (e^{ic^2(t_n+s)} u_*(t_n+s) + e^{-ic^2(t_n+s)} \overline{v_*(t_n+s)}) \right) ds, \\ v_*(t_n + \tau) &= e^{i\tau\mathcal{A}_c} v_*(t_n) \\ &\quad - ic \langle \nabla \rangle_c^{-1} \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} e^{-ic^2(t_n+s)} f \left(\frac{1}{2} (e^{ic^2(t_n+s)} v_*(t_n+s) + e^{-ic^2(t_n+s)} \overline{u_*(t_n+s)}) \right) ds. \end{aligned}$$

Thereby, to guarantee *uniform convergence with respect to c* we make the following important observations. We define the Sobolev norm on \mathbb{T}^d by the formula

$$\|u\|_r^2 = \sum_{k \in \mathbb{Z}^d} (1 + |k|^2)^r |\hat{u}_k|^2, \quad \text{where} \quad \hat{u}_k = \frac{1}{(2\pi)^d} \int_{\mathbb{T}^d} u(x) e^{ik \cdot x} dx,$$

where for $k = (k_1, \dots, k_d) \in \mathbb{Z}^d$, we set $k \cdot x = k_1 x_1 + \dots + k_d x_d$ and $|k|^2 = k \cdot k$. Moreover, for a given linear bounded operator L we denote by $\|L\|_r$ its corresponding induced norm.

Lemma 3 (Uniform bound on the operator \mathcal{A}_c). — *For all $c \in \mathbb{R}$ we have that*

$$(14) \quad \|\mathcal{A}_c u\|_r \leq \frac{1}{2} \|u\|_{r+2}.$$

Proof. — The operator \mathcal{A}_c acts as the Fourier multiplier $(\mathcal{A}_c)_k = c^2 - c\sqrt{c^2 + |k|^2}$, $k \in \mathbb{Z}^d$. The assertion follows thanks to the bound

$$\begin{aligned} \|\mathcal{A}_c u\|_r^2 &= \sum_{k \in \mathbb{Z}^d} (1 + |k|^2)^r \left(c\sqrt{c^2 + |k|^2} - c^2 \right)^2 |\hat{u}_k|^2 \\ &= \sum_{k \in \mathbb{Z}^d} (1 + |k|^2)^r \left(c^2 \left(\sqrt{1 + \frac{|k|^2}{c^2}} - 1 \right) \right)^2 |\hat{u}_k|^2 \\ &\leq \sum_{k \in \mathbb{Z}^d} (1 + |k|^2)^r \left(\frac{|k|^2}{2} \right)^2 |\hat{u}_k|^2, \end{aligned}$$

where we have used that $\sqrt{1+x^2} \leq 1 + \frac{x^2}{2}$ for all $x \in \mathbb{R}$. □

Lemma 4. — *For all $t \in \mathbb{R}$ we have that*

$$(15) \quad \|e^{it\mathcal{A}_c}\|_r = 1 \quad \text{and} \quad \|(e^{-it\mathcal{A}_c} - 1)u\|_r \leq \frac{1}{2}|t| \|u\|_{r+2}.$$

Proof. — The first assertion is obvious and the second follows thanks to the estimate $|(e^{ix} - 1)| \leq |x|$ which hold for all $x \in \mathbb{R}$ together with the essential bound on the operator \mathcal{A}_c given in (14). □

In particular, the time derivatives $(u'_*(t), v'_*(t))$ can be bounded uniformly in c .

Lemma 5 (Uniform bounds on the derivatives $(u'_*(t), v'_*(t))$)

Solutions of (11) satisfy

$$(16) \quad \begin{aligned} \|u_*(t_n + s) - u_*(t_n)\|_r &\leq \frac{1}{2}|s|\|u_*(t_n)\|_{r+2} + \frac{1}{8}|s| \sup_{0 \leq \xi \leq s} (\|u_*(t_n + \xi)\|_r + \|v_*(t_n + \xi)\|_r)^3, \\ \|v_*(t_n + s) - v_*(t_n)\|_r &\leq \frac{1}{2}|s|\|v_*(t_n)\|_{r+2} + \frac{1}{8}|s| \sup_{0 \leq \xi \leq s} (\|u_*(t_n + \xi)\|_r + \|v_*(t_n + \xi)\|_r)^3. \end{aligned}$$

Proof. — The assertion follows thanks to Lemma 4 together with the bound

$$(17) \quad \|c\langle \nabla \rangle_c^{-1}\|_r \leq 1$$

which implies by Duhamel's perturbation formula (13) that

$$\begin{aligned} \|u_*(t_n + s) - u_*(t_n)\|_r &\leq |s|\|\mathcal{A}_c u_*(t_n)\|_r + \frac{1}{8}|s|\|c\langle \nabla \rangle_c^{-1}\|_r \sup_{0 \leq \xi \leq s} (\|u_*(t_n + \xi)\|_r + \|v_*(t_n + \xi)\|_r)^3 \\ &\leq \frac{1}{2}|s|\|u_*(t_n)\|_{r+2} + \frac{1}{8}|s| \sup_{0 \leq \xi \leq s} (\|u_*(t_n + \xi)\|_r + \|v_*(t_n + \xi)\|_r)^3. \end{aligned}$$

Similarly we can establish the bound on the derivative $v'_*(t)$. □

We will also employ the so-called “ φ_j functions” given in the following Definition.

Definition 6 (φ_j functions [12]). — Set

$$\varphi_0(z) := e^z \quad \text{and} \quad \varphi_k(z) := \int_0^1 e^{(1-\theta)z} \frac{\theta^{k-1}}{(k-1)!} d\theta, \quad k \geq 1$$

such that in particular

$$\varphi_0(z) = e^z, \quad \varphi_1(z) = \frac{e^z - 1}{z}, \quad \varphi_2(z) = \frac{\varphi_0(z) - \varphi_1(z)}{z}.$$

In the following we assume local-wellposedness (LWP) of (11) in H^r .

Assumption 7. — Fix $r > d/2$ and assume that there exists a $T_r = T > 0$ such that the solutions $(u_*(t), v_*(t))$ of (11) satisfy

$$\sup_{0 \leq t \leq T} \|u_*(t)\|_r + \|v_*(t)\|_r \leq M$$

uniformly in c .

Remark 8. — The previous assumption holds under the following condition on the initial data

$$\|z(0)\|_r + \|c^{-1}\langle \nabla \rangle_c^{-1} z'(0)\|_r \leq M_0$$

where M_0 does not depend on c as can be easily proved from the formulation (13).

3. A first-order uniformly accurate scheme

In this section we derive a first-order exponential-type integration scheme for the solutions (u_*, v_*) of (11) which allows *first-order uniform time-convergence with respect to c* . The construction is thereby based on Duhamel's formula (13) and the essential estimates in Lemma 3, 4 and 5.

3.1. Construction. — In order to derive a scheme of first-order, we need to impose additional regularity assumptions on the exact solutions $(u_*(t), v_*(t))$ of (11).

Assumption 9. — Fix $r > d/2$ and assume that $u_*, v_* \in \mathcal{C}([0, T]; H^{r+2}(\mathbb{T}^d))$ and in particular

$$\sup_{0 \leq t \leq T} \|u_*(t)\|_{r+2} + \|v_*(t)\|_{r+2} \leq M_2 \quad \text{uniformly in } c.$$

In the following we focus on u_* . The analysis and construction for v_* follows the line of argumentation. Recall that Duhamel's formula (13) (with cubic nonlinearity $f(z) = |z|^2 z$) reads (18)

$$\begin{aligned} u_*(t_n + \tau) &= e^{i\tau \mathcal{A}_c} u_*(t_n) \\ &\quad - \frac{i}{8} c \langle \nabla \rangle_c^{-1} \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} e^{-ic^2(t_n+s)} \left| e^{ic^2(t_n+2)} u_*(t_n+s) + e^{-ic^2(t_n+s)} \overline{v_*(t_n+s)} \right|^2 \\ &\quad \cdot \left(e^{ic^2(t_n+2)} u_*(t_n+s) + e^{-ic^2(t_n+s)} \overline{v_*(t_n+s)} \right) ds. \end{aligned}$$

Applying Lemma 4 and Lemma 5 in (18) allows us the following expansion

$$\begin{aligned} (19) \quad u_*(t_n + \tau) &= e^{i\tau \mathcal{A}_c} u_*(t_n) \\ &\quad - \frac{i}{8} c \langle \nabla \rangle_c^{-1} e^{i\tau \mathcal{A}_c} \int_0^\tau e^{-ic^2(t_n+s)} \left| e^{ic^2(t_n+s)} u_*(t_n) + e^{-ic^2(t_n+s)} \overline{v_*(t_n)} \right|^2 \\ &\quad \cdot \left(e^{ic^2(t_n+s)} u_*(t_n) + e^{-ic^2(t_n+s)} \overline{v_*(t_n)} \right) ds + \mathcal{R}(\tau, t_n, u_*, v_*), \end{aligned}$$

where the remainder $\mathcal{R}(\tau, t_n, u_*, v_*)$ satisfies thanks to the bounds (15), (16) and (17) that

$$(20) \quad \|\mathcal{R}(\tau, t_n, u_*, v_*)\|_r \leq \tau^2 k_r(M_2),$$

for some constant $k_r(M_2)$ which depends on M_2 (see Assumption 9) and r , but is independent of c . Solving the integral in (19) (in particular, integrating the highly-oscillatory phases $\exp(\pm ic^2 s)$ exactly) furthermore yields that

$$\begin{aligned} (21) \quad u_*(t_n + \tau) &= e^{i\tau \mathcal{A}_c} \left(1 - \tau \frac{i}{8} (|u_*(t_n)|^2 + 2|v_*(t_n)|^2) \right) u_*(t_n) \\ &\quad - \tau \frac{i}{8} (c \langle \nabla \rangle_c^{-1} - 1) e^{i\tau \mathcal{A}_c} (|u_*(t_n)|^2 + 2|v_*(t_n)|^2) u_*(t_n) \\ &\quad - \tau \frac{i}{8} c \langle \nabla \rangle_c^{-1} e^{i\tau \mathcal{A}_c} \left\{ e^{2ic^2 t_n} \varphi_1(2ic^2 \tau) u_*^2(t_n) v_*(t_n) + e^{-2ic^2 t_n} \varphi_1(-2ic^2 \tau) (2|u_*(t_n)|^2 + |v_*(t_n)|^2) \overline{v_*(t_n)} \right. \\ &\quad \left. + e^{-4ic^2 t_n} \varphi_1(-4ic^2 \tau) \overline{v_*(t_n)} \overline{u_*(t_n)} \right\} + \mathcal{R}(\tau, t_n, u_*, v_*) \end{aligned}$$

with φ_1 given in Definition 6.

As the operator $e^{it\mathcal{A}_c}$ is a linear isometry in H^r and by Taylor series expansion $|1 - x - e^{-x}| = \mathcal{O}(x^2)$ we obtain for $r > d/2$ that

$$(22) \quad \left\| e^{i\tau\mathcal{A}_c} \left(1 - \tau \frac{i}{8} (|u_*(t_n)|^2 + 2|v_*(t_n)|^2) \right) u_*(t_n) - e^{i\tau\mathcal{A}_c} e^{-i\tau \frac{1}{8} (|u_*(t_n)|^2 + 2|v_*(t_n)|^2)} u_*(t_n) \right\|_r \leq k_r \tau^2 \left\| |u_*(t_n)|^2 + 2|v_*(t_n)|^2 \right\|_r^2 \|u_*(t_n)\|_r$$

for some constant k_r independent of c .

The bound in (22) allows us to express (21) as follows

$$(23) \quad \begin{aligned} & u_*(t_n + \tau) \\ &= e^{i\tau\mathcal{A}_c} e^{-i\tau \frac{1}{8} (|u_*(t_n)|^2 + 2|v_*(t_n)|^2)} u_*(t_n) - \tau \frac{i}{8} (c\langle \nabla \rangle_c^{-1} - 1) e^{i\tau\mathcal{A}_c} (|u_*(t_n)|^2 + 2|v_*(t_n)|^2) u_*(t_n) \\ & - \tau \frac{i}{8} c\langle \nabla \rangle_c^{-1} e^{i\tau\mathcal{A}_c} \left\{ e^{2ic^2t_n} \varphi_1(2ic^2\tau) u_*^2(t_n) v_*(t_n) + e^{-2ic^2t_n} \varphi_1(-2ic^2\tau) (2|u_*(t_n)|^2 + |v_*(t_n)|^2) \overline{v_*(t_n)} \right. \\ & \left. + e^{-4ic^2t_n} \varphi_1(-4ic^2\tau) \overline{v_*(t_n)} \overline{u_*(t_n)} \right\} + \mathcal{R}(\tau, t_n, u_*, v_*), \end{aligned}$$

where the remainder $\mathcal{R}(\tau, t_n, u_*, v_*)$ satisfies thanks to (20) and (22) that

$$(24) \quad \|\mathcal{R}(\tau, t_n, u_*, v_*)\|_r \leq \tau^2 k_r(M_2),$$

for some constant $k_r(M_2)$ which depends on M_2 (see Assumption 9) and r , but is independent of c .

The expansion (23) of the exact solution $u_*(t)$ builds the basis of our numerical scheme: As a numerical approximation to the exact solution $u_*(t)$ at time $t_{n+1} = t_n + \tau$ we choose the exponential-type integration scheme

$$(25) \quad \begin{aligned} u_*^{n+1} &= e^{i\tau\mathcal{A}_c} e^{-i\tau \frac{1}{8} (|u_*^n|^2 + 2|v_*^n|^2)} u_*^n - i\tau \frac{1}{8} (c\langle \nabla \rangle_c^{-1} - 1) e^{i\tau\mathcal{A}_c} (|u_*^n|^2 + 2|v_*^n|^2) u_*^n \\ & - \tau \frac{i}{8} c\langle \nabla \rangle_c^{-1} e^{i\tau\mathcal{A}_c} \left\{ e^{2ic^2t_n} \varphi_1(2ic^2\tau) (u_*^n)^2 v_*^n + e^{-2ic^2t_n} \varphi_1(-2ic^2\tau) (2|u_*^n|^2 + |v_*^n|^2) \overline{v_*^n} \right. \\ & \left. + e^{-4ic^2t_n} \varphi_1(-4ic^2\tau) (\overline{v_*^n})^2 \overline{u_*^n} \right\} \\ u_*^0 &= z(0) - ic^{-1} \langle \nabla \rangle_c^{-1} z'(0) \end{aligned}$$

with φ_1 given in Definition 6. Note that the definition of the initial value u_*^0 follows from (8). Furthermore, the scheme in v_*^{n+1} is obtained by replacing $u_*^n \leftrightarrow v_*^n$ on the right-hand side of (25).

Remark 10 (Practical implementation). — To reduce the computational effort we may express the first-order scheme (25) in its equivalent form

$$\begin{aligned} u_*^{n+1} &= e^{i\tau\mathcal{A}c} \left(e^{-i\tau\frac{1}{8}(|u_*^n|^2 + 2|v_*^n|^2)} u_*^n + i\tau\frac{1}{8}(|u_*^n|^2 + 2|v_*^n|^2)u_*^n \right) - \frac{i\tau}{8} c \langle \nabla \rangle_c^{-1} e^{i\tau\mathcal{A}c} \left\{ (|u_*^n|^2 + 2|v_*^n|^2)u_*^n \right. \\ &\quad \left. + e^{2ic^2t_n} \varphi_1(2ic^2\tau)(u_*^n)^2 v_*^n + e^{-2ic^2t_n} \varphi_1(-2ic^2\tau)(2|u_*^n|^2 + |v_*^n|^2) \overline{v_*^n} + e^{-4ic^2t_n} \varphi_1(-4ic^2\tau)(\overline{v_*^n})^2 \overline{u_*^n} \right\} \\ u_*^0 &= z(0) - ic^{-1} \langle \nabla \rangle_c^{-1} z'(0) \end{aligned}$$

which after a Fourier pseudo-spectral space discretization only requires the usage of two Fast Fourier transforms (and its corresponding inverse counter parts) instead of three.

In Section 3.2 below we prove that the exponential-type integration scheme (25) is first-order convergent uniformly in c for sufficiently smooth solutions. Furthermore, we give a fractional convergence result under weaker regularity assumptions and analyze its behavior in the non-relativistic limit regime $c \rightarrow \infty$. In Section 3.3 we give some simplifications in the latter regime.

3.2. Convergence analysis. — The exponential-type integration scheme (25) converges (by construction) with first-order in time uniformly with respect to c , see Theorem 11. Furthermore, a fractional convergence bound holds true for less regular solutions, see Theorem 13. In particular, in the limit $c \rightarrow \infty$ the scheme converges to the classical Lie splitting applied to the nonlinear Schrödinger limit system, see Lemma 15.

Theorem 11 (Convergence bound for the first-order scheme)

Fix $r > d/2$ and assume that

$$(26) \quad \|z(0)\|_{r+2} + \|c^{-1} \langle \nabla \rangle_c^{-1} z'(0)\|_{r+2} \leq M_2$$

uniformly in c . For (u_*^n, v_*^n) defined in (25) we set

$$z^n := \frac{1}{2} \left(e^{ic^2t_n} u_*^n + e^{-ic^2t_n} \overline{v_*^n} \right).$$

Then, there exists a $T_r > 0$ and $\tau_0 > 0$ such that for all $\tau \leq \tau_0$ and $t_n \leq T_r$ we have for all $c \in \mathbb{R}$ that

$$\|z(t_n) - z^n\|_r \leq \tau K_{1,r,M_2} e^{t_n K_{2,r,M}} \leq \tau K_{r,M,M_2,t_n}^*$$

where the constants K_{1,r,M_2} , $K_{2,r,M}$ and K_{r,M,M_2,t_n}^* can be chosen independently of c .

Proof. — Fix $r > d/2$. First note that the regularity assumption on the initial data in (31) implies the regularity Assumption 9 on (u_*, v_*) , i.e., there exists a $T_r > 0$ such that

$$\sup_{0 \leq t \leq T_r} \|u_*(t)\|_{r+2} + \|v_*(t)\|_{r+2} \leq k(M_2)$$

for some constant k that depends on M_2 and T_r , but can be chosen independently of c .

In the following let $(\phi_{u_*}^t, \phi_{v_*}^t)$ denote the exact flow of (11) and let $(\Phi_{u_*}^\tau, \Phi_{v_*}^\tau)$ denote the numerical flow defined in (25), i.e.,

$$u_*(t_{n+1}) = \phi_{u_*}^\tau(u_*(t_n), v_*(t_n)), \quad u_*^{n+1} = \Phi_{u_*}^\tau(u_*^n, v_*^n)$$

and a similar formula for the functions $v_*(t_n)$ and v_*^n . This allows us to split the global error as follows

$$(27) \quad \begin{aligned} u_*(t_{n+1}) - u_*^{n+1} &= \phi_{u_*}^\tau(u_*(t_n), v_*(t_n)) - \Phi_{u_*}^\tau(u_*^n, v_*^n) \\ &= \Phi_{u_*}^\tau(u_*(t_n), v_*(t_n)) - \Phi_{u_*}^\tau(u_*^n, v_*^n) + \phi_{u_*}^\tau(u_*(t_n), v_*(t_n)) - \Phi_{u_*}^\tau(u_*(t_n), v_*(t_n)). \end{aligned}$$

Local error bound: With the aid of (24) we have by the expansion of the exact solution in (23) and the definition of the numerical scheme (25) that

$$(28) \quad \|\phi_{u_*}^\tau(u_*(t_n), v_*(t_n)) - \Phi_{u_*}^\tau(u_*(t_n), v_*(t_n))\|_r = \|\mathcal{R}(\tau, t_n, u_*, v_*)\|_r \leq \tau^2 k_r(M_2)$$

for some constant k_r which depends on M_2 and r , but can be chosen independently of c .

Stability bound: Note that for all $l \in \mathbb{Z}$ we have that

$$\|\varphi_1(i\tau c^2 l)\|_r \leq 2.$$

Thus, as e^{itA_c} is a linear isometry for all $t \in \mathbb{R}$ we obtain together with the bound (17) that as long as $\|u_*^n\|_r \leq 2M$ and $\|u(t_n)\|_r \leq M$ we have that

$$(29) \quad \|\Phi_{u_*}^\tau(u_*(t_n), v_*(t_n)) - \Phi_{u_*}^\tau(u_*^n, v_*^n)\|_r \leq \|u_*(t_n) - u_*^n\|_r + \tau K_{r,M} (\|u_*(t_n) - u_*^n\|_r + \|v_*(t_n) - v_*^n\|_r),$$

where the constant $K_{r,M}$ depends on r and M , but can be chosen independently of c .

Global error bound: Plugging the stability bound (29) as well as the local error bound (28) into (27) yields by a bootstrap argument that

$$(30) \quad \|u_*(t_n) - u_*^n\|_r \leq \tau K_{1,r,M_2} e^{t_n K_{2,r,M}},$$

where the constants are uniform in c . A similar bound holds for the difference $v_*(t_n) - v_*^n$. This implies first-order convergence of (u_*^n, v_*^n) towards $(u_*(t_n), v_*(t_n))$ uniformly in c .

Furthermore, by (6) and (10) we have that

$$\begin{aligned} \|z(t_n) - z^n\|_r &= \left\| \frac{1}{2}(u(t_n) + \overline{v(t_n)}) - \frac{1}{2}(e^{ic^2 t_n} u_*^n + e^{-ic^2 t_n} \overline{v_*^n}) \right\|_r \\ &\leq \|e^{ic^2 t_n}(u_*(t_n) - u_*^n)\|_r + \|e^{ic^2 t_n}(v_*(t_n) - v_*^n)\|_r \\ &= \|u_*(t_n) - u_*^n\|_r + \|v_*(t_n) - v_*^n\|_r. \end{aligned}$$

Together with the bound in (30) this completes the proof. \square

Remark 12. — Note that the regularity assumption (31) is always satisfied for initial values

$$z(0, x) = \varphi(x), \quad \partial_t z(0, x) = c^2 \gamma(x) \quad \text{with } \varphi, \gamma \in H^{r+2}$$

as then thanks to (17) we have

$$\|c^{-1} \langle \nabla \rangle_c^{-1} z'(0)\|_r = \|c \langle \nabla \rangle_c^{-1} \gamma\|_r \leq \|\gamma\|_r.$$

Under weaker regularity assumptions on the exact solution we obtain *uniform fractional convergence* of the formally first-order scheme (25).

Theorem 13 (Fractional convergence bound for the first-order scheme)

Fix $r > d/2$ and assume that for some $0 < \gamma \leq 1$

$$(31) \quad \|z(0)\|_{r+2\gamma} + \|c^{-1}\langle \nabla \rangle_c^{-1} z'(0)\|_{r+2\gamma} \leq M_{2\gamma}$$

uniformly in c . For (u_*^n, v_*^n) defined in (25) we set

$$z^n := \frac{1}{2} \left(e^{ic^2 t_n} u_*^n + e^{-ic^2 t_n} \overline{v_*^n} \right).$$

Then, there exists a $T_r > 0$ and $\tau_0 > 0$ such that for all $\tau \leq \tau_0$ and $t_n \leq T_r$ we have for all $c \in \mathbb{R}$ that

$$\|z(t_n) - z^n\|_r \leq \tau^\gamma K_{1,r,M_{2\gamma}} e^{t_n K_{2,r,M}} \leq \tau^\gamma K_{r,M,M_{2\gamma},t_n}^*,$$

where the constants $K_{1,r,M_{2\gamma}}$, $K_{2,r,M}$ and $K_{r,M,M_{2\gamma},t_n}^*$ can be chosen independently of c .

Proof. — Fix $r > d/2$ and $0 < \gamma \leq 1$. First note that similarly to Lemma 3 we obtain that

$$\|\mathcal{A}_c^\gamma f\|_r \leq 2^{-\gamma} \|f\|_{r+2\gamma}.$$

Furthermore, as $|e^{ix} - 1| \leq 2|x|^\gamma$ for all $x \in \mathbb{R}$ we have that

$$\|(e^{-it\mathcal{A}_c} - 1) f\|_r \leq 2\|\mathcal{A}_c^\gamma f\|_r \leq 2^{1-\gamma} |t|^\gamma \|f\|_{r+2\gamma}.$$

Thus in particular, Duhamel's formula (13) together with the bound in (17) yields for $r > d/2$ that

$$\begin{aligned} & \|u_*(t_n + s) - u_*(t_n)\|_r + \|v_*(t_n + s) - v_*(t_n)\|_r \\ & \leq |s|^\gamma (\|\mathcal{A}_c^\gamma u_*(t_n)\|_r + \|\mathcal{A}_c^\gamma v_*(t_n)\|_r) + |s|(1 + M_0)^3. \end{aligned}$$

The above bounds yield the corresponding fractional estimates of Lemma 3, 4 and 5. With these fractional error bounds at hand, the proof then follows the line of argumentation to the proof of Theorem 11. \square

Next we point out an interesting observation: For sufficiently smooth solutions the exponential-type integration scheme (25) converges in the limit $c \rightarrow \infty$ to the classical Lie splitting of the corresponding nonlinear Schrödinger limit (2).

Remark 14 (Approximation in the non relativistic limit $c \rightarrow \infty$)

The exponential-type integration scheme (25) corresponds for sufficiently smooth solutions in the limit $(u_*^n, v_*^n) \xrightarrow{c \rightarrow \infty} (u_{*,\infty}^n, v_{*,\infty}^n)$, essentially to the Lie Splitting ([16, 7])

$$(32) \quad \begin{aligned} u_{*,\infty}^{n+1} &= e^{-i\tau \frac{\Delta}{2}} e^{-i\tau \frac{1}{8}} \left(|u_{*,\infty}^n|^2 + 2|v_{*,\infty}^n|^2 \right) u_{*,\infty}^n, & u_{*,\infty}^0 &= \varphi - i\gamma, \\ v_{*,\infty}^{n+1} &= e^{-i\tau \frac{\Delta}{2}} e^{-i\tau \frac{1}{8}} \left(|v_{*,\infty}^n|^2 + 2|u_{*,\infty}^n|^2 \right) v_{*,\infty}^n, & v_{*,\infty}^0 &= \overline{\varphi} - i\overline{\gamma} \end{aligned}$$

applied to the cubic nonlinear Schrödinger system (2) which is the limit system of the Klein-Gordon equation (1) for $c \rightarrow \infty$ with initial values

$$z(0) \xrightarrow{c \rightarrow \infty} \gamma \quad \text{and} \quad c^{-1} \langle \nabla \rangle_c^{-1} z'(0) \xrightarrow{c \rightarrow \infty} \varphi.$$

More precisely, the following Lemma holds.

Lemma 15. — *Fix $r > d/2$ and let $0 \leq \delta \leq 2$. Assume that*

$$(33) \quad \|z(0)\|_{r+2\delta+\varepsilon} + \|c^{-1} \langle \nabla \rangle_c^{-1} z'(0)\|_{r+2\delta+\varepsilon} \leq M_{2\delta+\varepsilon}$$

for some $\varepsilon > 0$ uniformly in c and let the initial value approximation (there exist functions φ, γ such that)

$$(34) \quad \|z(0) - \gamma\|_r + \|c^{-1} \langle \nabla \rangle_c^{-1} z'(0) - \varphi\|_r \leq k_r c^{-\delta}$$

hold for some constant k_r independent of c .

Then, there exists a $T > 0$ and $\tau_0 > 0$ such that for all $\tau \leq \tau_0$ the difference of the first-order scheme (25) for system (11) and the Lie splitting (32) for the limit Schrödinger equation (2) satisfies for $t_n \leq T$ and all $c \in \mathbb{R}$ with

$$(35) \quad \tau c^{2-\delta} \geq 1$$

that

$$\|u_*^n - u_{*,\infty}^n\|_r + \|v_*^n - v_{*,\infty}^n\|_r \leq c^{-\delta} k_r (M_{2\delta+\varepsilon}, T)$$

for some constant k_r that depends on $M_{2\delta+\varepsilon}$ and T , but is independent of c .

Proof. — In the following fix $r > d/2$, $0 \leq \delta \leq 2$ and $\varepsilon > 0$:

1. *Initial value approximation:* Thanks to (34) we have by the definition of the initial value u_*^0 in (25), respectively, $u_{*,\infty}^0$ in (32) that

$$\|u_*^0 - u_{*,\infty}^0\|_r = \|z(0) - ic^{-1} \langle \nabla \rangle_c^{-1} z'(0) - (\varphi - i\gamma)\|_r \leq k_r c^{-\delta}$$

for some constant k_r independent of c . A similar bound holds for $v_*^0 - v_{*,\infty}^0$.

2. *Regularity of the numerical solutions (u_*^n, v_*^n) :* Thanks to the regularity assumption (33) we have by Theorem 13 that there exists a $T > 0$ and $\tau_0 > 0$ such that for all $\tau \leq \tau_0$ we have

$$(36) \quad \|u_*^n\|_{r+2\delta} + \|v_*^n\|_{r+2\delta} \leq m_{2\delta}$$

as long as $t_n \leq T$ for some constant $m_{2\delta}$ depending on $M_{2\delta+\varepsilon}$ and T , but not on c .

3. *Regularity of the numerical solutions $(u_{*,\infty}^n, v_{*,\infty}^n)$:* Thanks to the regularity assumption (33) we have by (34) and the global first-order convergence result of the Lie splitting for semi-linear Schrödinger equations (see for instance [7, 16]) that there exists a $T > 0$ and $\tau_0 > 0$ such that for all $\tau \leq \tau_0$ we have

$$(37) \quad \|u_{*,\infty}^n\|_r + \|v_{*,\infty}^n\|_r \leq m_0$$

as long as $t_n \leq T$ for some constant m_0 depending on M_r and T , but not on c .

4. *Approximations:* Using the following bounds, $\gamma > 1$

$$(38) \quad \left| \sqrt{1+x^2} - 1 - \frac{1}{2}x^2 \right| \leq x^{2\gamma} \quad \text{and} \quad \left| \frac{1}{\sqrt{1+x^2}} - 1 \right| \leq x^{2\gamma-2},$$

together with the Definition of φ_1 (see Definition 6) we have for every $f \in H^{r+2+2\delta}$,

$$(39) \quad \left\| \left(\mathcal{A}_c + \frac{\Delta}{2} \right) f \right\|_r + \left\| (c\langle \nabla \rangle_c^{-1} - 1) f \right\|_{r+2} + \left\| \varphi_1(ilc^2\tau) f \right\|_{r+2+\delta} \leq k_r c^{-\delta} \|f\|_{r+2+2\delta}$$

for $l = \pm 2, -4$ and for some constant k_r independent of c , where we used (35) for the last estimate.

5. *Difference of the numerical solutions:* Thanks to the a priori regularity of the numerical solutions (36) and (37) we obtain with the aid of (39) under assumption (35) for the difference $u_*^n - u_{*,\infty}^n$ that

$$(40) \quad \begin{aligned} \|u_*^{n+1} - u_{*,\infty}^{n+1}\|_r &\leq (1 + \tau k(m_0)) \|u_*^n - u_{*,\infty}^n\|_r + (c^{-2+\delta} + \tau) c^{-\delta} k(m_{2\delta}) \\ &\leq (1 + \tau k(m_0)) \|u_*^n - u_{*,\infty}^n\|_r + 2\tau c^{-\delta} k(m_{2\delta}) \end{aligned}$$

and a similar bound on $v_*^n - v_{*,\infty}^n$. Solving the recursion yields the assertion. \square

3.3. Simplifications in the “weakly to strongly non-relativistic limit regime”. — In the “strongly non-relativistic limit regime”, i.e., for large values of c , we may simplify the first-order scheme (25) and nevertheless obtain a well suited, first-order approximation to (u_*, v_*) in (11).

Remark 16. — Note that for $l = \pm 2, -4$ we have (see Definition 6)

$$\left\| \tau \varphi_1(ilc^2\tau) \right\|_r \leq 2c^{-2}.$$

Furthermore, (39) yields that

$$\left\| (c\langle \nabla \rangle_c^{-1} - 1) u_*(t) \right\|_r \leq c^{-2} k_r \|u_*(t)\|_{r+2}$$

for some constant k_r independent of c .

Thus, for sufficiently large values of c , more precisely if

$$\tau c > 1$$

and under the same regularity assumption (31) we may take instead of (25) the scheme

$$\begin{aligned} u_{*,c>\tau}^{n+1} &= e^{i\tau \mathcal{A}_c} e^{-i\tau \frac{1}{8} (|u_{*,c>\tau}^n|^2 + 2|v_{*,c>\tau}^n|^2)} u_{*,c>\tau}^n \\ v_{*,c>\tau}^{n+1} &= e^{i\tau \mathcal{A}_c} e^{-i\tau \frac{1}{8} (|v_{*,c>\tau}^n|^2 + 2|u_{*,c>\tau}^n|^2)} v_{*,c>\tau}^n \end{aligned}$$

as a first-order numerical approximation to $(u_*(t_{n+1}), v_*(t_{n+1}))$ in (11).

Remark 17 (Limit scheme [8]). — For sufficiently large values of c and sufficiently smooth solutions, more precisely, if

$$\|z(0)\|_{r+2} + \|c^{-1} \langle \nabla \rangle_c^{-1} z'(0)\|_{r+2} \leq M_2 \quad \text{and} \quad \tau c > 1$$

we may take instead of (25) the classical Lie splitting (see [16, 7]) for the nonlinear Schrödinger limit equation (2), namely,

$$(41) \quad \begin{aligned} u_{*,\infty}^{n+1} &= e^{-i\tau\frac{1}{2}\Delta} e^{-i\tau\frac{1}{8}\left(|u_{*,\infty}^n|^2 + 2|v_{*,\infty}^n|^2\right)} u_{*,\infty}^n \\ v_{*,\infty}^{n+1} &= e^{-i\tau\frac{1}{2}\Delta} e^{-i\tau\frac{1}{8}\left(|v_{*,\infty}^n|^2 + 2|u_{*,\infty}^n|^2\right)} v_{*,\infty}^n \end{aligned}$$

as a first-order numerical approximation to $(u_*(t_{n+1}), v_*(t_{n+1}))$ in (11).

This assertion follows from [8] thanks to the approximation

$$\|u_*(t_n) - u_{*,\infty}^n\|_r \leq \|u_*(t_n) - u_{*,\infty}(t_n)\|_r + \|u_{*,\infty}(t_n) - u_{*,\infty}^n\|_r = \mathcal{O}(c^{-1} + \tau)$$

and the similar bound on $v_*(t_n) - v_{*,\infty}^n$.

4. A second-order uniformly accurate scheme

In this section we derive a second-order exponential-type integration scheme for the solutions (u_*, v_*) of (11) which allows *second-order uniform time-convergence with respect to c* . The construction is again based on Duhamel's formula (13) and the essential estimates in Lemma 3, 4 and 5. However, the construction is much more involved than the first-order scheme of Section 3. For simplicity we will therefore assume that z is real, which (by Remark 1) implies that $u = v$ such that system (11) reduces to

$$(42) \quad i\partial_t u_* = -\mathcal{A}_c u_* + \frac{1}{8} c \langle \nabla \rangle_c^{-1} e^{-ic^2 t} \left(e^{ic^2 t} u_* + e^{-ic^2 t} \overline{u_*} \right)^3$$

with mild-solutions

$$(43) \quad \begin{aligned} u_*(t_n + \tau) &= e^{i\tau\mathcal{A}_c} u_*(t_n) \\ &\quad - \frac{i}{8} c \langle \nabla \rangle_c^{-1} \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} e^{-ic^2(t_n+s)} \left(e^{ic^2(t_n+s)} u_*(t_n + s) + e^{-ic^2(t_n+s)} \overline{u_*(t_n + s)} \right)^3 ds. \end{aligned}$$

4.1. Construction of a second-order uniformly accurate scheme. — In order to derive a scheme of second-order, we need to impose additional regularity on the exact solution $u_*(t)$ of (42).

Assumption 18. — Fix $r > d/2$ and assume that $u_* \in \mathcal{C}([0, T]; H^{r+4}(\mathbb{T}^d))$ and in particular

$$\sup_{0 \leq t \leq T} \|u_*(t)\|_{r+4} \leq M_4 \quad \text{uniformly in } c.$$

We start with collecting some important definitions and lemmata.

4.1.1. Preliminary lemmata and definitions. —

Definition 19. — For some function v and $t_n, t \in \mathbb{R}$ we set

$$(44) \quad \Psi_{c^2}(t_n, t, v) := te^{2ic^2t_n} \varphi_1(2ic^2t) v^3 + 3te^{-2ic^2t_n} \varphi_1(-2ic^2t) |v|^2 \bar{v} + te^{-4ic^2t_n} \varphi_1(-4ic^2t) \bar{v}^3.$$

Remark 20. — With the above definition, the first-order scheme (25) (for $u_* = v_*$) may be written as

$$u_*^{n+1} = e^{i\tau \mathcal{A}_c} \left(e^{-i\tau \frac{3}{8} |u_*^n|^2} u_*^n + \tau \frac{3i}{8} |u_*^n|^2 u_*^n \right) - \frac{i}{8} c \langle \nabla \rangle_c^{-1} e^{i\tau \mathcal{A}_c} \left(\Psi_{c^2}(t_n, \tau, u_*^n) + 3\tau |u_*^n|^2 u_*^n \right).$$

Lemma 21. — Fix $r > d/2$. Then the exact solution of (42) satisfies the expansions

$$\begin{aligned} u_*(t_n + s) &= e^{is\mathcal{A}_c} u_*(t_n) - \frac{3i}{8} c \langle \nabla \rangle_c^{-1} \int_0^s e^{i(s-\xi)\mathcal{A}_c} \left| e^{i\xi\mathcal{A}_c} u_*(t_n) \right|^2 \left(e^{i\xi\mathcal{A}_c} u_*(t_n) \right) d\xi \\ &\quad - \frac{i}{8} c \langle \nabla \rangle_c^{-1} \Psi_{c^2}(t_n, s, u_*(t_n)) + \mathcal{R}_1(t_n, s, u_*) \end{aligned}$$

and

$$\begin{aligned} u_*(t_n + s) &= e^{is\mathcal{A}_c} u_*(t_n) - \frac{i}{8} c \langle \nabla \rangle_c^{-1} \left(3s |u_*(t_n)|^2 u_*(t_n) + \Psi_{c^2}(t_n, s, u_*(t_n)) \right) \\ &\quad + \mathcal{R}_2(t_n, s, u_*) \end{aligned}$$

with Ψ_{c^2} defined in (44) and where the remainders satisfy

$$(45) \quad \|\mathcal{R}_1(t_n, s, u_*)\|_r + \|\mathcal{R}_2(t_n, s, u_*)\|_r \leq s^2 k_r(M_2)$$

for some constant $k_r(M_2)$ which depends on M_2 , but is independent of c .

Proof. — Note that by Duhamel's perturbation formula (43) we have that

$$(46) \quad \begin{aligned} u_*(t_n + s) &= e^{is\mathcal{A}_c} u_*(t_n) - \frac{i}{8} c \langle \nabla \rangle_c^{-1} \int_0^s e^{i(s-\xi)\mathcal{A}_c} \left(3 |u_*(t_n + \xi)|^2 u_*(t_n + \xi) + e^{2ic^2(t_n+\xi)} u_*(t_n + \xi)^3 \right. \\ &\quad \left. + 3e^{-2ic^2(t_n+\xi)} |u_*(t_n + \xi)|^2 \bar{u}_*(t_n + \xi) + e^{-4ic^2(t_n+\xi)} \bar{u}_*(t_n + \xi)^3 \right) d\xi. \end{aligned}$$

Therefore, the bound on $c \langle \nabla \rangle_c^{-1}$ given in (17) in particular implies that for $\xi \in \mathbb{R}$

$$\|u_*(t_n + \xi) - e^{i\xi\mathcal{A}_c} u_*(t_n)\|_r \leq \xi k_r (1 + M_0)^3$$

for some constant k_r which is independent of c . Together with Lemma 4 and 5 the assertion then follows by integrating the highly-oscillatory phases $\exp(\pm i\ell c^2 \xi)$ exactly. \square

Lemma 22. — Fix $r > d/2$. Then we have for $\delta_1 = -2$ and $\delta_2 = -4$ that for $j = 1, 2$ and $l, m \in \mathbb{N}^*$,

$$(47) \quad \int_0^\tau e^{is(\delta_j c^2 - \mathcal{A}_c)} (e^{is\mathcal{A}_c} v)^l (e^{-is\mathcal{A}_c} \bar{v})^m ds \\ = \tau \varphi_1(i\tau(\delta_j c^2 - \mathcal{A}_c)) v^l \bar{v}^m + i\tau^2 \varphi_2(i\tau(\delta_j c^2 - \mathcal{A}_c)) \left(l v^{l-1} \bar{v}^m \mathcal{A}_c v - m v^l \bar{v}^{m-1} \mathcal{A}_c \bar{v} \right) \\ + \mathcal{R}(t_n, s, v),$$

where the remainder satisfies

$$(48) \quad \|\mathcal{R}(t_n, s, v)\|_r \leq k_r \tau^3 \|v\|_{r+4} \|v\|_r^{l+m-1}$$

for some constant k_r which is independent of c .

Proof. — By Taylor series expansion of $e^{is\mathcal{A}_c}$ and noting (14) we obtain that

$$(49) \quad \int_0^\tau e^{-is\mathcal{A}_c} e^{i\delta_j c^2 s} (e^{is\mathcal{A}_c} v)^l (e^{-is\mathcal{A}_c} \bar{v})^m ds \\ = \int_0^\tau e^{is(\delta_j c^2 - \mathcal{A}_c)} \left(v^l \bar{v}^m + is \left(l v^{l-1} \bar{v}^m \mathcal{A}_c v - m v^l \bar{v}^{m-1} \mathcal{A}_c \bar{v} \right) \right) ds + \mathcal{R}(t_n, s, v),$$

where thanks to (14) we have for $r > d/2$ that (48) holds for the remainder. The assertion then follows by the definition of the φ_j functions given in Definition 6. \square

Remark 23 (Stability in Lemma 22). — Note that for $\delta_1 = -2$, respectively, $\delta_2 = -4$ we have that

$$(50) \quad 0 \neq \delta_j c^2 - \mathcal{A}_c = \delta_j c^2 - c \langle \nabla \rangle_c + c^2 = \begin{cases} -(c^2 + c \langle \nabla \rangle_c) & \text{if } j = 1 \\ -(3c^2 + c \langle \nabla \rangle_c) & \text{if } j = 2 \end{cases}.$$

Thanks to (50) we obtain with the aid of the estimates

$$\langle \nabla \rangle_c = \sqrt{c^2 + |k|^2} \leq \sqrt{c^2} + \sqrt{|k|^2} = c + |k| \quad \text{and} \\ \frac{1}{c^2 + c \langle \nabla \rangle_c} \leq \min \left\{ |c|^{-2}, |c \sqrt{c^2 + k^2}|^{-1} \right\} \leq \min \left\{ |c|^{-2}, (c|k|)^{-1} \right\}$$

for $\delta_j = -2, -4$ the bound

$$(51) \quad \left\| \tau^2 \varphi_2(i\tau(\delta_j c^2 - \mathcal{A}_c)) (v \mathcal{A}_c w) \right\|_r = \tau \left\| \frac{\varphi_0(i\tau(\delta_j c^2 - \mathcal{A}_c)) - \varphi_1(i\tau(\delta_j c^2 - \mathcal{A}_c))}{(\delta_j c^2 - \mathcal{A}_c)} (v \mathcal{A}_c w) \right\|_r \\ \leq 2\tau \left\| \frac{1}{(c^2 + c \langle \nabla \rangle_c)} (v \mathcal{A}_c w) \right\|_r \leq 2\tau \left\| \frac{1}{(c^2 + c \langle \nabla \rangle_c)} (v 2c^2 w) \right\|_r + 2\tau \left\| \frac{1}{(c^2 + c \langle \nabla \rangle_c)} (v c \langle \nabla \rangle_0 w) \right\|_r \\ \leq 4\tau \|v\|_r \|w\|_r$$

which holds for all $r > d/2$ and all functions v and w . The estimate (51) guarantees stability of our numerical scheme build on the approximation in (47).

Lemma 24. — Fix $r > d/2$ and let $c \neq 0$. Then we have that

$$(52) \quad \int_0^\tau e^{is(2c^2 - \mathcal{A}_c)} (e^{is\mathcal{A}_c} v)^l (e^{-is\mathcal{A}_c} \bar{v})^m ds = \tau \varphi_1 \left(i\tau(2c^2 - \frac{1}{2}\Delta) \right) (v^l \bar{v}^m) \\ + i\tau^2 \varphi_2 \left(i\tau(2c^2 - \frac{1}{2}\Delta) \right) \left[\left(\frac{1}{2}\Delta - \mathcal{A}_c \right) (v^l \bar{v}^m) + (lv^{l-1} \bar{v}^m \mathcal{A}_c v - mv^{l-1} \bar{v}^{m-1} \mathcal{A}_c \bar{v}) \right] \\ + \mathcal{R}(t_n, s, v),$$

where the remainder satisfies

$$(53) \quad \|\mathcal{R}(t_n, s, v)\|_r \leq k_r \tau^3 \|v\|_{r+4} \|v\|_r^{l+m-1}$$

for some constant k_r which is independent of c .

Proof. — Note that as

$$2c^2 - \mathcal{A}_c = 2c^2 - \frac{1}{2}\Delta + \frac{1}{2}\Delta - \mathcal{A}_c$$

we obtain

$$(54) \quad \int_0^\tau e^{is(2c^2 - \mathcal{A}_c)} (e^{is\mathcal{A}_c} v)^l (e^{-is\mathcal{A}_c} \bar{v})^m ds = \int_0^\tau e^{is(2c^2 - \frac{1}{2}\Delta)} e^{is(\frac{1}{2}\Delta - \mathcal{A}_c)} (e^{is\mathcal{A}_c} v)^l (e^{-is\mathcal{A}_c} \bar{v})^m ds \\ = \int_0^\tau e^{is(2c^2 - \frac{1}{2}\Delta)} \left[\left(1 + is\left(\frac{1}{2}\Delta - \mathcal{A}_c\right) \right) (v^l \bar{v}^m) + is \left(lv^{l-1} \bar{v}^m \mathcal{A}_c v - mv^{l-1} \bar{v}^{m-1} \mathcal{A}_c \bar{v} \right) \right] ds + \mathcal{R}(t_n, s, v),$$

where thanks to (14) we have for $r > d/2$ that (53) holds for the remainder. The assertion then follows by the definition of the φ_j functions given in Definition 6. \square

Remark 25 (Stability in Lemma 24). — Note that the operator $2c^2 - \frac{1}{2}\Delta$ satisfies the bounds

$$\frac{(-\Delta)_k}{(2c^2 - \frac{1}{2}\Delta)_k} = \frac{|k|^2}{2c^2 + \frac{1}{2}|k|^2} \leq 2, \quad \frac{c^2}{(2c^2 - \frac{1}{2}\Delta)_k} = \frac{c^2}{2c^2 + \frac{1}{2}|k|^2} \leq \frac{1}{2}.$$

Thus, in particular stability of the numerical method build on the approximation in Lemma 24 holds thanks to the estimate

$$(55) \quad \left\| \tau^2 \varphi_2 \left(i\tau(2c^2 - \frac{1}{2}\Delta) \right) (v \mathcal{A}_c w) \right\|_r + \left\| \tau^2 \varphi_2 \left(i\tau(2c^2 - \frac{1}{2}\Delta) \right) (v \Delta w) \right\|_r \\ \leq \tau \left\| \frac{1}{(2c^2 - \frac{1}{2}\Delta)} (v \mathcal{A}_c w) \right\|_r + \tau \left\| \frac{1}{(2c^2 - \frac{1}{2}\Delta)} (v \Delta w) \right\|_r \leq 4\tau \|v\|_r \|w\|_r$$

which holds for all $r > d/2$.

Lemma 26. — Fix $r > d/2$. Then for any polynomial $p(v)$ in v and \bar{v} we have that

$$(56) \quad \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} p(e^{is\mathcal{A}_c} v) c\langle \nabla \rangle_c^{-1} \Psi_{c^2}(t_n, s, v) ds = \tau^2 p(v) c\langle \nabla \rangle_c^{-1} \vartheta_{c^2}(t_n, \tau, v) + \mathcal{R}(t_n, \tau, v)$$

with

$$(57) \quad \begin{aligned} \vartheta_{c^2}(t_n, \tau, v) &:= e^{2ic^2 t_n} \frac{\varphi_1(2ic^2 \tau) - 1}{2i\tau c^2} v^3 \\ &+ 3e^{-2ic^2 t_n} \frac{\varphi_1(-2ic^2 \tau) - 1}{-2i\tau c^2} |v|^2 \bar{v} + e^{-4ic^2 t_n} \frac{\varphi_1(-4ic^2 \tau) - 1}{-4i\tau c^2} \bar{v}^3 \end{aligned}$$

and where the remainder satisfies

$$(58) \quad \|\mathcal{R}(t_n, \tau, v)\|_r \leq k_r \tau^3 (1 + \|v\|_{r+2})^5$$

for some constant k_r independent of c .

Proof. — Thanks to the approximation (15) and the fact that $\Psi_{c^2}(t_n, s, u_*(t_n))$ is of order one in s uniformly in c we have that

$$\begin{aligned} &\int_0^\tau e^{i(\tau-s)\mathcal{A}_c} p(e^{is\mathcal{A}_c} v) c \langle \nabla \rangle_c^{-1} \Psi_{c^2}(t_n, s, v) ds \\ &= p(v) c \langle \nabla \rangle_c^{-1} \int_0^\tau \Psi_{c^2}(t_n, s, v) ds + \mathcal{R}(t_n, \tau, v), \end{aligned}$$

where the remainder satisfies for $r > d/2$ the bound (58). □

Lemma 27. — Let $c \neq 0$. Then, we have for $l \in \mathbb{N}$ that

$$(59) \quad \begin{aligned} \Omega_{c^2, l}(t_n, \tau, v) &:= \frac{1}{\tau^2} \int_0^\tau e^{ilc^2 s} \Psi_{c^2}(t_n, s, v) ds \\ &= e^{2ic^2 t_n} \frac{\varphi_1((l+2)ic^2 \tau) - \varphi_1(lc^2 \tau)}{2i\tau c^2} v^3 \\ &+ 3e^{-2ic^2 t_n} \frac{\varphi_1((l-2)ic^2 \tau) - \varphi_1(lc^2 \tau)}{-2i\tau c^2} |v|^2 \bar{v} \\ &+ e^{-4ic^2 t_n} \frac{\varphi_1((l-4)ic^2 \tau) - \varphi_1(lc^2 \tau)}{-4i\tau c^2} \bar{v}^3 \end{aligned}$$

as well as that

$$\int_0^\tau e^{ilc^2 s} s ds = \tau^2 \varphi_2(ilc^2 \tau).$$

Proof. — Note that by Definition 19 we have that

$$\begin{aligned} \Psi_{c^2}(t_n, s, v) &= e^{2ic^2 t_n} \frac{e^{(l+2)ic^2 s} - e^{lic^2 s}}{2ic^2} v^3 + 3e^{-2ic^2 t_n} \frac{e^{-2ic^2 s} - e^{lic^2 s}}{-2ic^2} |v|^2 \bar{v} \\ &+ e^{-4ic^2 t_n} \frac{e^{(l-4)ic^2 s} - e^{lic^2 s}}{-4ic^2} \bar{v}^3 \end{aligned}$$

which implies the assertion by Definition 6 of φ_1 and φ_2 . □

4.1.2. *Uniform second-order discretization of Duhamel's formula.* — Our starting point is again Duhamel's perturbation formula (43) which we split as follows

$$(60) \quad u_*(t_n + \tau) = I_*(\tau, t_n, u_*) - \frac{i}{8}c\langle\nabla\rangle_c^{-1}I_{c^2}(\tau, t_n, u_*)$$

with

$$(61) \quad I_*(\tau, t_n, u_*) := e^{i\tau\mathcal{A}_c}u_*(t_n) - \frac{i}{8}c\langle\nabla\rangle_c^{-1}\int_0^\tau e^{i(\tau-s)\mathcal{A}_c}\mathfrak{Z}|u_*(t_n+s)|^2u_*(t_n+s)ds$$

and

$$(62) \quad I_{c^2}(\tau, t_n, u_*) := \int_0^\tau e^{i(\tau-s)\mathcal{A}_c}\left(e^{2ic^2(t_n+s)}u_*^3(t_n+s) + 3e^{-2ic^2(t_n+s)}|u_*(t_n+s)|^2\overline{u_*(t_n+s)} + e^{-4ic^2(t_n+s)}\overline{u_*^3}(t_n+s)\right)ds.$$

(i) *First term $I_*(\tau, t_n, u_*)$:* The first approximation of $u(t_n + s)$ given in Lemma 21 implies that

$$(63) \quad \begin{aligned} & e^{i\tau\mathcal{A}_c}u_*(t_n) - \frac{i}{8}c\langle\nabla\rangle_c^{-1}\int_0^\tau e^{i(\tau-s)\mathcal{A}_c}\mathfrak{Z}|u_*(t_n+s)|^2u_*(t_n+s)ds \\ &= e^{i\tau\mathcal{A}_c}u_*(t_n) - \frac{3i}{8}c\langle\nabla\rangle_c^{-1}\int_0^\tau e^{i(\tau-s)\mathcal{A}_c}\left\{|e^{is\mathcal{A}_c}u_*(t_n)|^2e^{is\mathcal{A}_c}u_*(t_n) \right. \\ & \quad - \frac{3i}{4}|e^{is\mathcal{A}_c}u_*(t_n)|^2c\langle\nabla\rangle_c^{-1}\int_0^s e^{i(s-\xi)\mathcal{A}_c}|e^{i\xi\mathcal{A}_c}u_*(t_n)|^2e^{i\xi\mathcal{A}_c}u_*(t_n)d\xi \\ & \quad \left. + \frac{3i}{8}(e^{is\mathcal{A}_c}u_*(t_n))^2c\langle\nabla\rangle_c^{-1}\int_0^s e^{-i(s-\xi)\mathcal{A}_c}|e^{i\xi\mathcal{A}_c}u_*(t_n)|^2e^{-i\xi\mathcal{A}_c}\overline{u_*(t_n)}d\xi\right\}ds \\ & \quad + \frac{3i}{8}c\langle\nabla\rangle_c^{-1}\frac{i}{8}\int_0^\tau e^{i(\tau-s)\mathcal{A}_c}\left\{2|e^{is\mathcal{A}_c}u_*(t_n)|^2c\langle\nabla\rangle_c^{-1}\Psi_{c^2}(t_n, s, u_*(t_n)) \right. \\ & \quad \left. - (e^{is\mathcal{A}_c}u_*(t_n))^2c\langle\nabla\rangle_c^{-1}\overline{\Psi}_{c^2}(t_n, s, u_*(t_n))\right\}ds \\ & \quad + \mathcal{R}(\tau, t_n, u_*), \end{aligned}$$

where the remainder satisfies

$$(64) \quad \|\mathcal{R}(\tau, t_n, u_*)\|_r \leq \tau^3k_r(M_4)$$

for some constant $k_r(M_4)$ which depends on M_4 , but is independent of c .

The midpoint rule yields the following approximation

$$\begin{aligned}
& \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} \left\{ |e^{is\mathcal{A}_c} u_*(t_n)|^2 e^{is\mathcal{A}_c} u_*(t_n) \right. \\
& \quad - \frac{3i}{4} |e^{is\mathcal{A}_c} u_*(t_n)|^2 c \langle \nabla \rangle_c^{-1} \int_0^s e^{i(s-\xi)\mathcal{A}_c} |e^{i\xi\mathcal{A}_c} u_*(t_n)|^2 e^{i\xi\mathcal{A}_c} u_*(t_n) d\xi \\
& \quad \left. + \frac{3i}{8} (e^{is\mathcal{A}_c} u_*(t_n))^2 c \langle \nabla \rangle_c^{-1} \int_0^s e^{-i(s-\xi)\mathcal{A}_c} |e^{i\xi\mathcal{A}_c} u_*(t_n)|^2 e^{-i\xi\mathcal{A}_c} \overline{u_*(t_n)} d\xi \right\} ds \\
(65) \quad & = \tau e^{i\frac{\tau}{2}\mathcal{A}_c} \left\{ |e^{i\frac{\tau}{2}\mathcal{A}_c} u_*(t_n)|^2 e^{i\frac{\tau}{2}\mathcal{A}_c} u_*(t_n) \right. \\
& \quad - \frac{3i}{4} |e^{i\frac{\tau}{2}\mathcal{A}_c} u_*(t_n)|^2 c \langle \nabla \rangle_c^{-1} \int_0^{\tau/2} e^{i(\frac{\tau}{2}-\xi)\mathcal{A}_c} |e^{i\xi\mathcal{A}_c} u_*(t_n)|^2 e^{i\xi\mathcal{A}_c} u_*(t_n) d\xi \\
& \quad \left. + \frac{3i}{8} (e^{i\frac{\tau}{2}\mathcal{A}_c} u_*(t_n))^2 c \langle \nabla \rangle_c^{-1} \int_0^{\tau/2} e^{-i(\frac{\tau}{2}-\xi)\mathcal{A}_c} |e^{i\xi\mathcal{A}_c} u_*(t_n)|^2 e^{-i\xi\mathcal{A}_c} \overline{u_*(t_n)} d\xi \right\} \\
& \quad + \mathcal{R}(\tau, t_n, u_*(t_n)),
\end{aligned}$$

where the remainder satisfies thanks to (14) and (17) that

$$(66) \quad \|\mathcal{R}(\tau, t_n, u_*(t_n))\|_r \leq \tau^3 k_r(M_4)$$

with k_r independent of c .

Finally, we approximate the left-over integrals in (65) with the right rectangular rule, i.e.,

$$(67) \quad \int_0^{\tau/2} e^{i(\frac{\tau}{2}-\xi)\mathcal{A}_c} |e^{i\xi\mathcal{A}_c} u_*(t_n)|^2 e^{i\xi\mathcal{A}_c} u_*(t_n) d\xi = \frac{\tau}{2} |e^{i\frac{\tau}{2}\mathcal{A}_c} u_*(t_n)|^2 e^{i\frac{\tau}{2}\mathcal{A}_c} u_*(t_n) + \mathcal{R}(\tau, t_n, u_*(t_n)),$$

where the remainder satisfies again thanks to (14) that

$$(68) \quad \|\mathcal{R}(\tau, t_n, u_*(t_n))\|_r \leq \tau^2 k_r(M_4)$$

with k_r independent of c .

Plugging (67) into (65) yields, with the notation

$$(69) \quad \mathcal{U}_*(t_n) = e^{i\frac{\tau}{2}\mathcal{A}_c} u_*(t_n),$$

$$\begin{aligned}
(70) \quad & \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} \left\{ |e^{is\mathcal{A}_c} u_*(t_n)|^2 e^{is\mathcal{A}_c} u_*(t_n) \right. \\
& - \frac{3i}{4} |e^{is\mathcal{A}_c} u_*(t_n)|^2 c\langle \nabla \rangle_c^{-1} \int_0^s e^{i(s-\xi)\mathcal{A}_c} |e^{i\xi\mathcal{A}_c} u_*(t_n)|^2 e^{i\xi\mathcal{A}_c} u_*(t_n) d\xi \\
& \left. + \frac{3i}{8} (e^{is\mathcal{A}_c} u_*(t_n))^2 c\langle \nabla \rangle_c^{-1} \int_0^s e^{-i(s-\xi)\mathcal{A}_c} |e^{i\xi\mathcal{A}_c} u_*(t_n)|^2 e^{-i\xi\mathcal{A}_c} \overline{u_*(t_n)} d\xi \right\} ds \\
& = e^{i\frac{\tau}{2}\mathcal{A}_c} \left\{ \tau |u_*(t_n)|^2 u_*(t_n) \right. \\
& - \frac{\tau^2}{2} \frac{3i}{4} |u_*(t_n)|^2 c\langle \nabla \rangle_c^{-1} |u_*(t_n)|^2 u_*(t_n) + \frac{\tau^2}{2} \frac{3i}{8} u_*(t_n)^2 c\langle \nabla \rangle_c^{-1} |u_*(t_n)|^2 \overline{u_*(t_n)} \left. \right\} \\
& + \mathcal{R}(\tau, t_n, u_*(t_n)) \\
& = e^{i\frac{\tau}{2}\mathcal{A}_c} \left\{ \tau |u_*(t_n)|^2 u_*(t_n) - \frac{\tau^2}{2} \frac{3i}{8} |u_*(t_n)|^4 u_*(t_n) \right. \\
& - \frac{\tau^2}{2} \frac{3i}{4} |u_*(t_n)|^2 (c\langle \nabla \rangle_c^{-1} - 1) |u_*(t_n)|^2 u_*(t_n) + \frac{\tau^2}{2} \frac{3i}{8} u_*(t_n)^2 (c\langle \nabla \rangle_c^{-1} - 1) |u_*(t_n)|^2 \overline{u_*(t_n)} \left. \right\} \\
& + \mathcal{R}(\tau, t_n, u_*(t_n))
\end{aligned}$$

where thanks to (64), (66) and (68) the remainder satisfies the bound $\|\mathcal{R}(\tau, t_n, u_*(t_n))\|_r \leq \tau^2 k_r(M_4)$ with k_r independent of c .

Plugging (70) into (63) yields together with Lemma 26 and the Taylor approximation $|1 + x + \frac{x^2}{2} - e^x| = \mathcal{O}(x^3)$ by the definition of $I_*(\tau, t_n, u_*)$ in (61) that

$$\begin{aligned}
(71) \quad & I_*(\tau, t_n, u_*) = e^{i\frac{\tau}{2}\mathcal{A}_c} \left\{ u_*(t_n) - \frac{3i}{8} \tau |u_*(t_n)|^2 u_*(t_n) + \left(-\frac{3i}{8} \right)^2 \frac{\tau^2}{2} |u_*(t_n)|^4 u_*(t_n) \right\} \\
& - \tau \frac{3i}{8} \left(c\langle \nabla \rangle_c^{-1} - 1 \right) e^{i\frac{\tau}{2}\mathcal{A}_c} |u_*(t_n)|^2 u_*(t_n) + \tau^2 \theta_{c\langle \nabla \rangle_c^{-1}}(t_n, \tau, u_*(t_n)) \\
& - \tau^2 \frac{3}{32} c\langle \nabla \rangle_c^{-1} |u_*(t_n)|^2 c\langle \nabla \rangle_c^{-1} \vartheta_{c^2}(t_n, \tau, u_*(t_n)) + \tau^2 \frac{3}{64} c\langle \nabla \rangle_c^{-1} (u_*(t_n))^2 c\langle \nabla \rangle_c^{-1} \overline{\vartheta_{c^2}}(t_n, \tau, u_*(t_n)) \\
& + \mathcal{R}(\tau, t_n, u_*) \\
& = e^{i\frac{\tau}{2}\mathcal{A}_c} \exp \left(-\frac{3i}{8} \tau |u_*(t_n)|^2 \right) u_*(t_n) \\
& - \tau \frac{3i}{8} \left(c\langle \nabla \rangle_c^{-1} - 1 \right) e^{i\frac{\tau}{2}\mathcal{A}_c} |u_*(t_n)|^2 u_*(t_n) + \tau^2 \theta_{c\langle \nabla \rangle_c^{-1}}(t_n, \tau, u_*(t_n)) \\
& - \tau^2 \frac{3}{32} c\langle \nabla \rangle_c^{-1} |u_*(t_n)|^2 c\langle \nabla \rangle_c^{-1} \vartheta_{c^2}(t_n, \tau, u_*(t_n)) + \tau^2 \frac{3}{64} c\langle \nabla \rangle_c^{-1} (u_*(t_n))^2 c\langle \nabla \rangle_c^{-1} \overline{\vartheta_{c^2}}(t_n, \tau, u_*(t_n)) \\
& + \mathcal{R}(\tau, t_n, u_*)
\end{aligned}$$

with

$$(72) \quad \begin{aligned} \theta_{c\langle\nabla\rangle_c^{-1}}(t_n, \tau, v) &:= -\frac{1}{2} \frac{9}{64} e^{i\frac{\tau}{2}\mathcal{A}_c} \left(c\langle\nabla\rangle_c^{-1} - 1 \right) |v|^4 v \\ &- \frac{1}{2} \frac{9}{32} c\langle\nabla\rangle_c^{-1} e^{i\frac{\tau}{2}\mathcal{A}_c} |v|^2 \left(c\langle\nabla\rangle_c^{-1} - 1 \right) |v|^2 v + \frac{1}{2} \frac{9}{64} c\langle\nabla\rangle_c^{-1} e^{i\frac{\tau}{2}\mathcal{A}_c} v^2 \left(c\langle\nabla\rangle_c^{-1} - 1 \right) |v|^2 \bar{v} \end{aligned}$$

and where ϑ_{c^2} is defined in (57) and the remainder $\mathcal{R}(\tau, t_n, u_*)$ satisfies

$$(73) \quad \|\mathcal{R}(\tau, t_n, u_*(t_n))\|_r \leq \tau^3 k_r(M_4)$$

with k_r independent of c .

(ii) *Second term $I_{c^2}(\tau, t_n, u_*)$:* Applying the second approximation in Lemma 21 yields together with Lemma 4 and by the definition of $I_{c^2}(\tau, t_n, u_*)$ in (62) that

$$\begin{aligned} I_{c^2}(\tau, t_n, u_*) &= \int_0^\tau e^{i(\tau-s)\mathcal{A}_c} \left\{ e^{2ic^2(t_n+s)} \left(e^{is\mathcal{A}_c} u_*(t_n) \right)^3 + 3e^{-2ic^2(t_n+s)} \left| e^{is\mathcal{A}_c} u_*(t_n) \right|^2 e^{-is\mathcal{A}_c} \bar{u}_*(t_n) \right. \\ &\quad \left. + e^{-4ic^2(t_n+s)} \left(e^{-is\mathcal{A}_c} \bar{u}_*(t_n) \right)^3 \right\} ds \\ &+ \int_0^\tau \left\{ -\frac{3i}{8} e^{2ic^2(t_n+s)} \left(u_*(t_n) \right)^2 c\langle\nabla\rangle_c^{-1} \left[3s |u_*(t_n)|^2 u_*(t_n) + \Psi_{c^2}(t_n, s, u_*(t_n)) \right] \right. \\ &\quad \left. + 3e^{-2ic^2(t_n+s)} \left(-\frac{i}{8} \left(\bar{u}_*(t_n) \right)^2 c\langle\nabla\rangle_c^{-1} \left[3s |u_*(t_n)|^2 u_*(t_n) + \Psi_{c^2}(t_n, s, u_*(t_n)) \right] \right. \right. \\ &\quad \left. \left. + \frac{2i}{8} |u_*(t_n)|^2 c\langle\nabla\rangle_c^{-1} \left[3s |u_*(t_n)|^2 \bar{u}_*(t_n) + \bar{\Psi}_{c^2}(t_n, s, u_*(t_n)) \right] \right) \right. \\ &\quad \left. + \frac{3i}{8} e^{-4ic^2(t_n+s)} \left(\bar{u}_*(t_n) \right)^2 c\langle\nabla\rangle_c^{-1} \left[3s |u_*(t_n)|^2 \bar{u}_*(t_n) + \bar{\Psi}_{c^2}(t_n, s, u_*(t_n)) \right] \right\} ds \\ &+ \mathcal{R}(t_n, \tau, u_*) \end{aligned}$$

with Ψ_{c^2} defined in (44) and where thanks to Lemma 4, 21 and the fact that Ψ_{c^2} is of order one in s uniformly in c the remainder satisfies $\|\mathcal{R}(\tau, t_n, u_*(t_n))\|_r \leq \tau^3 k_r(M_4)$ with k_r independent

of c . Thanks to Lemma 22, 24 and 27 we thus obtain that

$$\begin{aligned}
(74) \quad I_{c^2}(\tau, t_n, u_*) &= \tau e^{2ic^2 t_n} e^{i\tau \mathcal{A}_c} \varphi_1 \left(i\tau (2c^2 - \frac{1}{2}\Delta) \right) u_*^3(t_n) \\
&+ i\tau^2 e^{2ic^2 t_n} e^{i\tau \mathcal{A}_c} \varphi_2 \left(i\tau (2c^2 - \frac{1}{2}\Delta) \right) \left[(\frac{1}{2}\Delta - \mathcal{A}_c) u_*^3(t_n) + 3u_*^2(t_n) \mathcal{A}_c u_*(t_n) \right] \\
&+ 3\tau e^{-2ic^2 t_n} e^{i\tau \mathcal{A}_c} \varphi_1(i\tau(-2c^2 - \mathcal{A}_c)) |u_*(t_n)|^2 \overline{u}_*(t_n) \\
&+ 3i\tau^2 e^{-2ic^2 t_n} e^{i\tau \mathcal{A}_c} \varphi_2(i\tau(-2c^2 - \mathcal{A}_c)) \left[\overline{u}_*^2(t_n) \mathcal{A}_c u_*(t_n) - 2|u_*(t_n)|^2 \mathcal{A}_c \overline{u}_*(t_n) \right] \\
&+ \tau e^{-4ic^2 t_n} e^{i\tau \mathcal{A}_c} \varphi_1(i\tau(-4c^2 - \mathcal{A}_c)) \overline{u}_*^3(t_n) - i\tau^2 e^{-4ic^2 t_n} e^{i\tau \mathcal{A}_c} \varphi_2(i\tau(-4c^2 - \mathcal{A}_c)) 3\overline{u}_*^2(t_n) \mathcal{A}_c \overline{u}_*(t_n) \\
&- \tau^2 \frac{3i}{8} e^{2ic^2 t_n} (u_*(t_n))^2 c \langle \nabla \rangle_c^{-1} \left[3\varphi_2(2ic^2 \tau) |u_*(t_n)|^2 u_*(t_n) + \Omega_{c^2, 2}(t_n, \tau, u_*(t_n)) \right] \\
&- \tau^2 \frac{3i}{8} e^{-2ic^2 t_n} (\overline{u}_*(t_n))^2 c \langle \nabla \rangle_c^{-1} \left[3\varphi_2(-2ic^2 \tau) |u_*(t_n)|^2 u_*(t_n) + \Omega_{c^2, -2}(t_n, \tau, u_*(t_n)) \right] \\
&+ \tau^2 \frac{6i}{8} e^{-2ic^2 t_n} |u_*(t_n)|^2 c \langle \nabla \rangle_c^{-1} \left[3\varphi_2(-2ic^2 \tau) |u_*(t_n)|^2 \overline{u}_*(t_n) + \overline{\Omega}_{c^2, -2}(t_n, \tau, u_*(t_n)) \right] \\
&+ \tau^2 \frac{3i}{8} e^{-4ic^2 t_n} (\overline{u}_*(t_n))^2 c \langle \nabla \rangle_c^{-1} \left[3\varphi_2(-4ic^2 \tau) |u_*(t_n)|^2 \overline{u}_*(t_n) + \overline{\Omega}_{c^2, -4}(t_n, \tau, u_*(t_n)) \right] \\
&+ \mathcal{R}(t_n, \tau, u_*)
\end{aligned}$$

with $\Omega_{c^2, l}$ defined in Lemma 27 and where the remainder satisfies

$$(75) \quad \|\mathcal{R}(t_n, \tau, u_*)\|_r \leq \tau^3 k_r(M_4),$$

with k_r independent of c .

Plugging (71) as well as (74) into (60) builds the basis of our second-order scheme: As a numerical approximation to the exact solution u_* at time t_{n+1} we take the second-order uniform accurate exponential-type integrator: $\mathcal{U}_*^n = e^{i\frac{\tau}{2}\mathcal{A}_c}u_*^n$ and

(76)

$$\begin{aligned}
u_*^{n+1} = & e^{i\frac{\tau}{2}\mathcal{A}_c}e^{-i\tau\frac{3}{8}|u_*^n|^2}\mathcal{U}_*^n - \tau\frac{3i}{8}\left(c\langle\nabla\rangle_c^{-1} - 1\right)e^{i\frac{\tau}{2}\mathcal{A}_c}|u_*^n|^2\mathcal{U}_*^n + \tau^2\theta_{c\langle\nabla\rangle_{c-1}}(t_n, \tau, \mathcal{U}_*^n) \\
& - \tau^2\frac{3}{64}c\langle\nabla\rangle_c^{-1}\left[2|u_*^n|^2c\langle\nabla\rangle_c^{-1}\vartheta_{c^2}(t_n, \tau, u_*^n) - (u_*^n)^2c\langle\nabla\rangle_c^{-1}\overline{\vartheta}_{c^2}(t_n, \tau, u_*^n)\right] \\
& - \frac{i}{8}c\langle\nabla\rangle_c^{-1}\left\{\tau e^{2ic^2t_n}e^{i\tau\mathcal{A}_c}\varphi_1\left(i\tau(2c^2 - \frac{1}{2}\Delta)\right)(u_*^n)^3\right. \\
& + i\tau^2e^{2ic^2t_n}e^{i\tau\mathcal{A}_c}\varphi_2\left(i\tau(2c^2 - \frac{1}{2}\Delta)\right)\left[\left(\frac{1}{2}\Delta - \mathcal{A}_c\right)(u_*^n)^3 + 3(u_*^n)^2\mathcal{A}_cu_*^n\right] \\
& + 3\tau e^{-2ic^2t_n}e^{i\tau\mathcal{A}_c}\varphi_1\left(i\tau(-2c^2 - \mathcal{A}_c)\right)|u_*^n|^2\overline{u_*^n} \\
& + 3i\tau^2e^{-2ic^2t_n}e^{i\tau\mathcal{A}_c}\varphi_2\left(i\tau(-2c^2 - \mathcal{A}_c)\right)\left[\overline{u_*^n}^2\mathcal{A}_cu_*^n - 2|u_*^n|^2\mathcal{A}_c\overline{u_*^n}\right] \\
& + \tau e^{-4ic^2t_n}e^{i\tau\mathcal{A}_c}\varphi_1\left(i\tau(-4c^2 - \mathcal{A}_c)\right)\overline{u_*^n}^3 - i\tau^2e^{-4ic^2t_n}e^{i\tau\mathcal{A}_c}\varphi_2\left(i\tau(-4c^2 - \mathcal{A}_c)\right)3\overline{u_*^n}^2\mathcal{A}_c\overline{u_*^n} \\
& - \tau^2\frac{3i}{8}e^{2ic^2t_n}\left[\varphi_2(2ic^2\tau)(u_*^n)^2c\langle\nabla\rangle_c^{-1}3|u_*^n|^2u_*^n + (u_*^n)^2c\langle\nabla\rangle_c^{-1}\Omega_{c^2,2}(t_n, \tau, u_*^n)\right] \\
& - \tau^2\frac{3i}{8}e^{-2ic^2t_n}\left[\varphi_2(-2ic^2\tau)(\overline{u_*^n})^2c\langle\nabla\rangle_c^{-1}3|u_*^n|^2u_*^n + (\overline{u_*^n})^2c\langle\nabla\rangle_c^{-1}\Omega_{c^2,-2}(t_n, \tau, u_*^n)\right] \\
& + \tau^2\frac{6i}{8}e^{-2ic^2t_n}\left[\varphi_2(-2ic^2\tau)|u_*^n|^2c\langle\nabla\rangle_c^{-1}3|u_*^n|^2\overline{u_*^n} + |u_*^n|^2c\langle\nabla\rangle_c^{-1}\overline{\Omega}_{c^2,-2}(t_n, \tau, u_*^n)\right] \\
& \left. + \tau^2\frac{3i}{8}e^{-4ic^2t_n}\left[\varphi_2(-4ic^2\tau)(\overline{u_*^n})^2c\langle\nabla\rangle_c^{-1}3|u_*^n|^2\overline{u_*^n} + (\overline{u_*^n})^2c\langle\nabla\rangle_c^{-1}\overline{\Omega}_{c^2,-4}(t_n, \tau, u_*^n)\right]\right\}
\end{aligned}$$

with φ_1, φ_2 given in Definition 6, $\theta_{c\langle\nabla\rangle_{c-1}}$ given in (72), ϑ_{c^2} in (57) and $\Omega_{c^2,l}$ in (59).

4.2. Convergence analysis. — The exponential-type integration scheme (76) converges (by construction) with second-order in time uniformly with respect to c .

Theorem 28 (Convergence bound for the second-order scheme)

Fix $r > d/2$ and assume that

$$(77) \quad \|z(0)\|_{r+4} + \|c^{-1}\langle\nabla\rangle_c^{-1}z'(0)\|_{r+4} \leq M_4$$

uniformly in c . For u_*^n defined in (76) we set

$$z^n := \frac{1}{2}\left(e^{ic^2t_n}u_*^n + e^{-ic^2t_n}\overline{u_*^n}\right).$$

Then, there exists a $T_r > 0$ and $\tau_0 > 0$ such that for all $\tau \leq \tau_0$ and $t_n \leq T_r$ we have for all $c \in \mathbb{R}$ that

$$\|z(t_n) - z^n\|_r \leq \tau^2 K_{1,r,M_4} e^{t_n K_{2,r,M}} \leq \tau^2 K_{r,M,M_4,t_n}^*,$$

where the constants $K_{1,r,M_4}, K_{2,r,M}$ and K_{r,M,M_4,t_n}^* can be chosen independently of c .

Proof. — First note that the regularity assumption on the initial data in (77) implies the regularity Assumption 18 on $u_*(t)$, i.e., there exists a $T_r > 0$ such that

$$\sup_{0 \leq t \leq T} \|u_*(t)\|_{r+4} \leq k(M_4)$$

for some constant k that depends on M_4 and T_r , but can be chosen independently of c .

In the following let ϕ^t denote the exact flow of (42), i.e., $u_*(t_{n+1}) = \phi^t(u_*(t_n))$ and let Φ^τ denote the numerical flow defined in (76), i.e.,

$$u_*^{n+1} = \Phi^\tau(u_*^n).$$

Taking the difference of (43) and (76) yields that

$$(78) \quad \begin{aligned} u_*(t_{n+1}) - u_*^{n+1} &= \phi^\tau(u_*(t_n)) - \Phi^\tau(u_*^n) \\ &= \Phi^\tau(u_*(t_n)) - \Phi^\tau(u_*^n) + \phi^\tau(u_*(t_n)) - \Phi^\tau(u_*(t_n)). \end{aligned}$$

Local error bound: With the aid of the expansion (71) and (74) we obtain by the representation of the exact solution in (60) together with the error bounds (75) and (73) that

$$(79) \quad \|\phi^\tau(u_*(t_n)) - \Phi^\tau(u_*(t_n))\|_r = \|\mathcal{R}(\tau, t_n, u_*)\|_r \leq \tau^3 k_r(M_4)$$

for some constant k_r which depends on M_4 and r , but can be chosen independently of c .

Stability bound: Note that by the definition of φ_2 in Definition 6, $\theta_{c(\nabla)_c-1}$ in (72), ϑ_{c^2} in (57) and $\Omega_{c^2,l}$ in (59) we have for $l = -4, -2, 2$ that

$$(80) \quad \begin{aligned} \tau^2 \left(\|\varphi_2(\text{lic}^2 t)(f - g)\|_r + \|\Omega_{c^2,l}(t_n, \tau, f) - \Omega_{c^2,l}(t_n, \tau, g)\|_r + \|\vartheta_{c^2}(t_n, \tau, f) - \vartheta_{c^2}(t_n, \tau, g)\|_r \right) \\ \leq \tau k_r (\|f\|_r, \|g\|_r) \|f - g\|_r \end{aligned}$$

for some constant k_r independent of c . Together with the bound (17), the definition of φ_1 in Definition 6 and the stability estimates (51) and (55) we thus obtain as long as $\|u_*(t_n)\|_r \leq M$ and $\|u_*^n\|_R \leq 2M$ that

$$(81) \quad \|\Phi^\tau(u_*(t_n)) - \Phi^\tau(u_*^n)\|_r \leq \|u_*(t_n) - u_*^n\|_r + \tau K_{r,M} \|u_*(t_n) - u_*^n\|_r,$$

where the constant $K_{r,M}$ depends on r and M , but can be chosen independently of c .

Global error bound: Plugging the stability bound (81) as well as the local error bound (79) into (78) yields by a bootstrap argument that

$$(82) \quad \|u_*(t_n) - u_*^n\|_r \leq \tau^2 K_{1,r,M_4} e^{t_n K_{2,r,M}},$$

where the constants are uniform in c . Note that as $u = v$ we have by (6) and (10) that

$$\begin{aligned} \|z(t_n) - z^n\|_r &= \left\| \frac{1}{2}(u(t_n) + \overline{u(t_n)}) - \frac{1}{2}(e^{ic^2 t_n} u_*^n + e^{-ic^2 t_n} \overline{u_*^n}) \right\| \\ &\leq \|e^{ic^2 t_n}(u_*(t_n) - u_*^n)\|_r = \|u_*(t_n) - u_*^n\|_r. \end{aligned}$$

Together with the bound in (82) this completes the proof. \square

Remark 29 (Fractional convergence and convergence in L^2)

A fractional convergence result as Theorem 13 for the first-order scheme also holds for the second-order exponential-type integrator (76): Fix $r > d/2$ and let $0 \leq \gamma \leq 1$. Assume that

$$\|z(0)\|_{r+2+2\gamma} + \|c^{-1}\langle \nabla \rangle_c^{-1} z'(0)\|_{r+2+2\gamma} \leq M_{2+2\gamma}.$$

Then, the scheme (76) is convergent of order $\tau^{1+\gamma}$ in H^r uniformly with respect to c .

Furthermore, for initial values satisfying

$$\|z(0)\|_4 + \|c^{-1}\langle \nabla \rangle_c^{-1} z'(0)\|_4 \leq M_{4,0}$$

the exponential-type integration scheme (76) is second-order convergent in L^2 uniformly with respect to c by the strategy presented in [16].

In analogy to Remark 15 we make the following observation: For sufficiently smooth solutions the exponential-type integration scheme (76) converges in the limit $c \rightarrow \infty$ to the classical Strang splitting of the corresponding nonlinear Schrödinger limit equation (2).

Remark 30 (Approximation in the non relativistic limit $c \rightarrow \infty$)

The exponential-type integration scheme (76) corresponds for sufficiently smooth solutions in the limit $u_*^n \xrightarrow{c \rightarrow \infty} u_{*,\infty}^n$, essentially to the Strang Splitting ([16, 7])

$$(83) \quad u_{*,\infty}^{n+1} = e^{-i\frac{\tau}{2}\frac{\Delta}{2}} e^{-i\tau\frac{3}{8}|e^{-i\frac{\tau}{2}\frac{\Delta}{2}} u_{*,\infty}^n|^2} e^{-i\frac{\tau}{2}\frac{\Delta}{2}} u_{*,\infty}^n, \quad u_{*,\infty}^0 = \varphi - i\gamma,$$

for the cubic nonlinear Schrödinger limit system (2).

More precisely, the following Lemma holds.

Lemma 31. — Fix $r > d/2$. Assume that

$$\|z(0)\|_{r+3} + \|c^{-1}\langle \nabla \rangle_c^{-1} z'(0)\|_{r+3} \leq M_3$$

for some $\varepsilon > 0$ uniformly in c and let the initial value approximation (there exist functions φ, γ such that)

$$\|z(0) - \gamma\|_r + \|c^{-1}\langle \nabla \rangle_c^{-1} z'(0) - \varphi\|_r \leq k_r c^{-1}$$

hold for some constant k_r independent of c .

Then, there exists a $T > 0$ and $\tau_0 > 0$ such that for all $\tau \leq \tau_0$ the difference of the second-order scheme (76) for system (42) and the Strang splitting (83) for the limit Schrödinger equation (2) satisfies for $t_n \leq T$ and all $c \in \mathbb{R}$ with

$$\tau c \geq 1$$

that

$$\|u_*^n - u_{*,\infty}^n\|_r \leq c^{-1} k_r (M_3, T)$$

for some constant k_r that depends on M_3 and T , but is independent of c .

Proof. — The proof follows the line of argumentation to the proof of Lemma 15 by noting that for $l = -4, -2$ and $n = -4, -2, 2$

$$\tau \left(\|\varphi_j(2i\tau \langle \nabla \rangle_c^2)\|_r + \|\varphi_j(i\tau(lc^2 - \mathcal{A}_c))\|_r + \|\varphi_j(nic^2\tau)\|_r \right) \leq k_r c^{-2}$$

for some constant k_r independent of c . \square

4.3. Simplifications in the “weakly to strongly non-relativistic limit regime”. — In the “weakly to strongly non-relativistic limit regime”, i.e., for large values of c , we may again (substantially) simplify the second-order scheme (76) and nevertheless obtain a well suited, second-order approximation to $u_*(t_n)$ in (42).

Remark 32 (Limit scheme [8]). — For sufficiently large values of c and sufficiently smooth solutions, more precisely, if

$$\|z(0)\|_{r+4} + \|c^{-1} \langle \nabla \rangle_c^{-1} z'(0)\|_{r+4} \leq M_4 \quad \text{and} \quad \tau c > 1$$

we may take instead of (76) the classical Strang splitting (see [16, 7]) for the nonlinear Schrödinger limit equation (2), namely,

$$(84) \quad u_{*,\infty}^{n+1} = e^{-i\frac{\tau}{2}\frac{\Delta}{2}} e^{-i\tau\frac{3}{8}} |e^{-i\frac{\tau}{2}\frac{\Delta}{2}} u_{*,\infty}^n|^2 e^{-i\frac{\tau}{2}\frac{\Delta}{2}} u_{*,\infty}^n$$

as a second-order numerical approximation to $u_*(t_n)$ in (42). The assertion follows from [8] thanks to the approximation

$$\|u_*(t_n) - u_{*,\infty}^n\|_r \leq \|u_*(t_n) - u_{*,\infty}(t_n)\|_r + \|u_{*,\infty}(t_n) - u_{*,\infty}^n\|_r = \mathcal{O}(c^{-2} + \tau^2).$$

5. Numerical experiments

In this section we numerically confirm first-, respectively, second-order convergence uniformly in c of the exponential-type integration schemes (25) and (76). In the numerical experiments we use a standard Fourier pseudospectral method for the space discretization with the largest Fourier mode $K = 2^{10}$ (i.e., the spatial mesh size $\Delta x = 0.0061$) and integrate up to $T = 0.1$. In Figure 1 we plot (double logarithmic) the time-step size versus the error measured in a discrete H^1 norm of the first-order scheme (25) and the second-order scheme (76) with initial values

$$z(0, x) = \frac{1}{2} \frac{\cos(3x)^2 \sin(2x)}{2 - \cos(x)}, \quad \partial_t z(0, x) = c^2 \frac{1}{2} \frac{\sin(x) \cos(2x)}{2 - \cos(x)}$$

for different values $c = 1, 5, 10, 50, 100, 500, 1000, 5000, 10000$.

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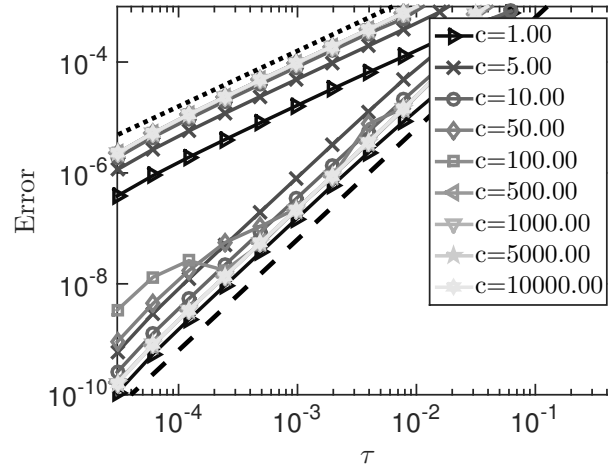


FIGURE 1. Error of the first-, respectively, second-order exponential-type integration scheme (25) and (76). The slope of the dotted and dashed line is one and two, respectively.

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