

Crank-Nicolson :

$$\begin{cases} u_{n+1} = u_n + \frac{h}{2} (v_n + v_{n+1}) \\ v_{n+1} = (1 - h) v_n - h v_{n+1} - \frac{h}{2} (\nabla E(u_n) + \nabla E(u_{n+1})) \end{cases} . \quad (1)$$

Heun :

$$\begin{cases} \tilde{u}_{n+1} = u_n + h v_n \\ \tilde{v}_{n+1} = (1 - 2h) v_n - h \nabla E(u_n) \\ u_{n+1} = u_n + \frac{h}{2} (v_n + \tilde{v}_{n+1}) \\ v_{n+1} = (1 - h) v_n - h \tilde{v}_{n+1} - \frac{h}{2} (\nabla E(u_n) + \nabla E(\tilde{u}_{n+1})) \end{cases} . \quad (2)$$

Polyak :

$$\begin{cases} u_{n+1} = u_n + h v_n \\ v_{n+1} = (1 - 2h) v_n - h \nabla E(u_{n+1}) \end{cases} . \quad (3)$$

Dynamical System for the splitting-based algorithms

$$\begin{cases} \dot{u} &= v, \\ \dot{v} &= -2v - \nabla E(u), \end{cases}$$

Two subproblems, one being linear, dissipative and explicitly solvable while the second is nonlinear and conservative, namely

$$\begin{cases} \dot{u} &= 0, \\ \dot{v} &= -2v, \end{cases} \quad (4)$$

and

$$\begin{cases} \dot{u} &= v, \\ \dot{v} &= -\nabla E(u), \end{cases} \quad (5)$$

Strang Splitting :

$$\begin{cases} u_{n+1} &= u_n + \frac{h}{2}(cv_{n+1} + c^{-1}v_n) \\ cv_{n+1} &= c^{-1}v_n - h \int_0^1 \nabla E_n^{n+1} \end{cases} \quad (6)$$

where $\int_0^1 \nabla E_n^{n+1} := \int_0^1 \nabla E((1-\alpha)u_n + \alpha u_{n+1}) d\alpha$

Strang Splitting - Predictor Corrector :

$$\begin{cases} u_{n+1} = u_n + \frac{h}{c}v_n - \frac{h^2}{2}\nabla E\left(u_n + \frac{h}{c}v_n\right) \\ v_{n+1} = \frac{1}{c^2}v_n - \frac{h}{c} \int_0^1 \nabla E\left(u_n + \alpha \frac{h}{c}\right) d\alpha \end{cases} \quad (7)$$

Now, we present the basic idea behind the new algorithm (7). For the conservative subproblem (5), we have the following predictor-corrector

scheme :

$$\begin{cases} \tilde{u}_{n+1} = u_n + hv_n \\ \tilde{v}_{n+1} = v_n - h\nabla E(\tilde{u}_{n+1}) \\ u_{n+1} = u_n + \frac{h}{2}(v_n + \tilde{v}_{n+1}) \\ v_{n+1} = v_n - h \int_0^1 \nabla E((1-\alpha)u_n + \alpha\tilde{u}_{n+1}) d\alpha \end{cases} . \quad (8)$$

Furthermore, we have the AVF predictor corrector :

$$\begin{cases} u_{n+1} = u_n + hv_n - \frac{h^2}{2}\nabla E(u_n + hv_n) \\ v_{n+1} = v_n - h \int_0^1 \nabla E(u_n + \alpha v_n) d\alpha \end{cases} . \quad (9)$$