### 1 Non-Flat Mutation Rates INITIAL

$$\begin{split} \bar{r}\dot{x}_i &= u_i r_{i-1} x_{i-1} + x_i r_i (1 - u_{i+1}) - \bar{r}) \\ r &= \text{const.} \\ \dot{\rho}_i &= u_i \rho_{i-1} - \rho_i u_{i+1} \\ \dot{\rho}(x,t) &= u(x) \rho(x - \Delta x, t) - \rho(x,t) u(x + \Delta x, t) \\ &= u(x) \left( \rho(x) - \Delta x \frac{\partial \rho}{\partial x} + \Delta x^2 \frac{\partial^2 \rho}{\partial x^2} \right) - \rho(x,t) \left( u(x) + \Delta x \frac{\partial u}{\partial x} + \Delta x^2 \frac{\partial^2 u}{\partial x^2} \right) \\ \Delta x &= 1 \\ \dot{\rho}(x,t) &= -u \frac{\partial \rho}{\partial x} + u \frac{\partial^2 \rho}{\partial x^2} - \rho \left( \frac{\partial u}{\partial x} + \frac{\partial^2 u}{\partial x^2} \right) \end{split}$$

Collecting up some terms.

$$\dot{\rho} = -\frac{\partial}{\partial x}(\rho u) + u\frac{\partial^2 \rho}{\partial x^2} - \rho\frac{\partial^2 u}{\partial x^2}$$

Fourier transform convention

$$\tilde{\rho} = \int_{-\infty}^{\infty} \rho e^{-ikx} dx$$

$$\dot{\tilde{\rho}} = -\int \frac{\partial}{\partial x} (\rho u) e^{-ikx} dx + \int u \frac{\partial^2 \rho}{\partial x^2} e^{-ikx} dx - \int \rho \frac{\partial^2 u}{\partial x^2} e^{-ikx} dx$$

$$\int \frac{\partial}{\partial x} (\rho u) e^{-ikx} dx = \left[ e^{-ikx} \rho u \right]_{-\infty}^{\infty} - \int (-ik) \rho u e^{-ikx} dx$$

$$= ik \int \rho u e^{-ikx} dx$$
(1)

Applying the convolution theorem:

$$F(f \cdot g) = F(f) * F(g)$$
$$f * g = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} g(y) f(x - y) dy$$

Need to prove these.

Applying this to the new differential equation.

$$\dot{\tilde{\rho}} = -ik(\mathcal{F}(\rho) * \mathcal{F}(u)) + (\mathcal{F}(u) * \mathcal{F}(\frac{\partial^2 \rho}{\partial x^2})) - (\mathcal{F}(\rho) * \mathcal{F}(\frac{\partial^2 u}{\partial x^2}))$$

Using what we know for the differentials and Fourier bits.

$$\dot{\tilde{\rho}} = -ik\left(\tilde{\rho} * \tilde{u}\right) + \left(\tilde{u} * (-k^2)\tilde{\rho}\right) - \left(\tilde{\rho} * (-k^2)\tilde{u}\right)$$

We can take out the factors of  $k^2$ .

$$\begin{split} \dot{\tilde{\rho}} &= -ik(\tilde{\rho} * \tilde{u}) - k^2 \left( (\tilde{u} * \tilde{\rho}) + (\tilde{\rho} * \tilde{u}) \right) \\ &= (-ik - 2k^2)(\tilde{\rho} * \tilde{u}) \end{split}$$

Convolution is commutative.

Chose a simple  $u = \cos(\frac{\pi}{2M}x)$ .

$$\tilde{u} = \int \cos(\frac{\pi}{2M}x)e^{-ikx}dx$$

$$= \frac{1}{2}\int(e^{\frac{i\pi}{2M}x} + e^{-\frac{i\pi}{2M}x})e^{-ikx})dx$$

$$= \frac{1}{2}\left(\delta(k - \frac{\pi}{2M}) + \delta(k + \frac{\pi}{2M})\right)$$

Convolution of a delta function just returns the same function with the varaible shifted.

$$f(x) * \delta(x \pm a) = f(x \pm a) \tag{2}$$

$$\begin{split} \tilde{\rho} * \tilde{u} &= \tilde{\rho} * \frac{1}{2} \left( \delta(k - \frac{\pi}{2M}) + \delta(k + \frac{\pi}{2M}) \right) \\ &= \frac{1}{2} \left( \tilde{\rho}(k - \frac{\pi}{2M}) + \tilde{\rho}(k + \frac{\pi}{2M}) \right) \end{split}$$

Combining everything in one.

$$\dot{\tilde{\rho}} = -\frac{(ik+k^2)}{2} \left( \tilde{\rho}(k-\frac{\pi}{2M}) + \tilde{\rho}(k+\frac{\pi}{2M}) \right)$$

### **Improved**

$$\begin{split} \dot{\rho} &= u\rho(x-\Delta x) - \rho u(x+\Delta x) \\ &= u\left(\rho(x) - \Delta x \frac{\partial \rho}{\partial x} + \frac{\Delta x^2}{2} \frac{\partial^2 \rho}{\partial x^2}\right) - \rho\left(u(x) + \Delta x \frac{\partial u}{\partial x} + \frac{\Delta x^2}{2} \frac{\partial^2 u}{\partial x^2}\right) \\ &= -u\frac{\partial \rho}{\partial x} \Delta x + u\frac{\Delta x^2}{2} \frac{\partial^2 \rho}{\partial x^2} - \Delta x \rho \frac{\partial u}{\partial x} - \frac{\Delta x^2}{2} \rho \frac{\partial^2 u}{\partial x^2} \end{split}$$

Introduce a new scaled variable  $\hat{u} = u(x) \cdot \Delta x$ .

$$\dot{\rho} = -\hat{u}\frac{\partial\rho}{\partial x} + \frac{\Delta x}{2}\hat{u}\frac{\partial^2\rho}{\partial x^2} - \rho\frac{\partial\hat{u}}{\partial x} - \frac{\Delta x}{2}\rho\frac{\partial^2\hat{u}}{\partial x^2}$$

This collapses down into our old equation with an additional term.

$$\dot{\rho} = -\hat{u}\frac{\partial\rho}{\partial x} + \frac{\Delta x}{2}\hat{u}\frac{\partial^2\rho}{\partial x^2} - \rho\left(\frac{\partial\hat{u}}{\partial x} + \frac{\Delta x}{2}\frac{\partial^2\hat{u}}{\partial x^2}\right)$$

In the limit  $\Delta x \to 0$  we get the normal advection equation

$$\lim_{\Delta x \to 0} \dot{\rho} = -\frac{\partial(\rho \hat{u})}{\partial x} \tag{3}$$

## 2 Numerically Solving the PDE

Start with the PDE and initial condition.

$$\dot{\rho} = -\hat{u}\frac{\partial\rho}{\partial x} + \frac{\Delta x}{2}\hat{u}\frac{\partial^2\rho}{\partial x^2} - \rho\left(\frac{\partial\hat{u}}{\partial x} + \frac{\Delta x}{2}\frac{\partial^2\hat{u}}{\partial x^2}\right) \tag{4}$$

$$\rho(x,0) = \delta(x - x_0) \tag{5}$$

We discretise with  $x_i = ih$  and  $t_j = jk$ .

$$\begin{split} \frac{\partial \rho}{\partial t} &= \frac{\rho(x_i, t_{j+1}) - \rho(x_i, t_j)}{k} \\ \frac{\partial \rho}{\partial x} &= \frac{\rho(x_{i+1}, t) - \rho(x_i, t_j)}{h} \\ \frac{\partial^2 \rho}{\partial x^2} &= \frac{\rho(x_{i+1}, t_j) - 2\rho(x_i, t_j) + \rho(x_{i-1}, t_j)}{h^2} \end{split}$$

Inserting these into the PDE

$$\begin{split} \frac{\rho(x_i,t_{j+1}) - \rho(x_i,t_j)}{k} &= -\hat{u}\left(\frac{\rho(x_{i+1},t_j) - \rho(x_i,t_j)}{h}\right) + \frac{\hat{u}\Delta x}{2}\left(\frac{\rho(x_{i+1},t_j) - 2\rho(x_i,t_j) + \rho(x_{i-1},t_j)}{h^2}\right) \\ &\quad - \rho(x_i,t_j)f(\hat{u}',\hat{u}'',\Delta x) \\ f(\hat{u}',\hat{u}'',\Delta x) &= \left(\frac{\partial \hat{u}}{\partial x} + \frac{\Delta x}{2}\frac{\partial^2 \hat{u}}{\partial x^2}\right) \end{split}$$

$$\begin{split} \rho(x_i,t_{j+1}) &= \rho - \frac{\hat{u}k}{h} \left( \rho(x_{i+1},t_j) - \rho \right) + \frac{\hat{u}\Delta xk}{2h^2} \left( \rho(x_{i+1},t_j) - 2\rho + \rho(x_{i-1},t_j) \right) - k\rho f \\ &= \rho \left( 1 + \frac{\hat{u}k}{h} - \frac{\hat{u}\Delta xk}{h^2} - kf \right) + \frac{\hat{u}\Delta xk}{2h^2} \rho(x_{i-1},t_j) + \rho(x_{i+1},t_j) \left( \frac{\hat{u}\Delta xk}{2h^2} - \frac{\hat{u}k}{h} \right) \\ &= \rho \left( 1 + \frac{\hat{u}k}{h} \left( 1 - \frac{\Delta x}{h} \right) - k \left( \frac{\partial \hat{u}}{\partial x} + \frac{\Delta x}{2} \frac{\partial^2 \hat{u}}{\partial x^2} \right) \right) + \frac{\hat{u}\Delta xk}{2h^2} \rho(x_{i-1},t_j) + \rho(x_{i+1},t_j) \left( \frac{\Delta x}{2h} - 1 \right) \frac{\hat{u}k}{h} \end{split}$$

Can then solve this the normal computational way.  $\alpha = \frac{\hat{u}k}{h}$ 

$$\rho(x_i, t_{j+1}) = \rho \left( 1 + \alpha \left( 1 - \frac{\Delta x}{h} \right) - k \left( \hat{u}' + \frac{\Delta x}{2} \hat{u}'' \right) \right)$$

$$+ \frac{\Delta x}{2h} \alpha \rho(x_{i-1}, t_j)$$

$$+ \alpha \left( \frac{\Delta x}{2h} - 1 \right) \rho(x_{i+1}, t_j)$$

# 3 PDE Analysis

$$\dot{\rho} = -\hat{u}\frac{\partial\rho}{\partial x} + \frac{\Delta x}{2}\hat{u}\frac{\partial^2\rho}{\partial x^2} - \rho\left(\frac{\partial\hat{u}}{\partial x} + \frac{\Delta x}{2}\frac{\partial^2\hat{u}}{\partial x^2}\right)$$
(6)

Re-arrange this to the stardard form.

$$\frac{\Delta x \hat{u}}{2} \frac{\partial^2 \rho}{\partial x^2} - \hat{u} \frac{\partial \rho}{\partial x} - \frac{\partial \rho}{\partial t} - \rho \left( \frac{\partial \hat{u}}{\partial x} + \frac{\Delta x}{2} \frac{\partial^2 \hat{u}}{\partial x^2} \right) = 0$$

Classification of this PDE is based on the coeffeicents of the double derivatives.

$$\Delta(x,y) = 0^2 - 0^2 = 0$$

As there are know terms with the cross derivative and no terms with the second differential of t, the determinate is zero and the equation is parabolic.

### 4 Mutation Function analysis

We are free to chose a function for the mutation rate.

$$\dot{\rho} = -\hat{u}\frac{\partial\rho}{\partial x} + \frac{\Delta x}{2}\hat{u}\frac{\partial^2\rho}{\partial x^2} - \rho\left(\frac{\partial\hat{u}}{\partial x} + \frac{\Delta x}{2}\frac{\partial^2\hat{u}}{\partial x^2}\right)$$
(7)

The degree of freedom comes in the last term, so we define a function for ease of notation.

$$\mathcal{U}(x,\hat{u},\hat{u}^{(n)}) = \frac{\partial \hat{u}}{\partial x} + \frac{\Delta x}{2} \frac{\partial^2 \hat{u}}{\partial x^2}$$
 (8)

#### **4.1** $U = \hat{u}$

By setting the function equal to the mutation function then it can be taken as a common factor from all the terms in the PDE.

$$\frac{\partial \hat{u}}{\partial x} + \frac{\Delta x}{2} \frac{\partial^2 \hat{u}}{\partial x^2} = \hat{u}$$

 $\hat{u}$  is just a function of x, therefore this is a linear, second order differential equation with auxiliary equation;

$$\lambda = \frac{-1 \pm \sqrt{1 + 2\Delta x}}{\Delta x},$$

therefore, is has solutions

$$\hat{u} = A \exp\left(\left(-\frac{1}{\Delta x} + \frac{\sqrt{1 + 2\Delta x}}{\Delta x}\right)x\right) + B \exp\left(-\left(\frac{1}{\Delta x} + \frac{\sqrt{1 + 2\Delta x}}{\Delta x}\right)x\right)$$

A and B are constants that determine the scale of mutation probabilities.

#### 4.2 $\mathcal{U} = \text{polynomial}$

$$\frac{\partial \hat{u}}{\partial x} + \frac{\Delta x}{2} \frac{\partial^2 \hat{u}}{\partial x^2} = \sum_{-\infty}^{\infty} c_n x^n$$

$$v = \frac{\partial \hat{u}}{\partial x}$$
$$v + \frac{\Delta x}{2} \frac{\partial v}{\partial x} = \sum_{-\infty}^{\infty} c_n x^n$$

This has complimentary function (correct phrase?)

$$v = Be^{-\frac{2}{\Delta x}x}$$

Trial form for the particular integral;

$$v(x) = Be^{-\frac{2}{\Delta x}x} + \sum c_{\alpha}x^{\alpha}$$
$$v' = \frac{-2B}{\Delta x}e^{-\frac{2}{\Delta x}x} + \sum \alpha c_{\alpha}x^{\alpha-1}$$

$$Be^{-\frac{2}{\Delta x}x} + \sum c_{\alpha}x^{\alpha} + \frac{\Delta x}{2} \left( \frac{-2B}{\Delta x} e^{-\frac{2}{\Delta x}x} + \sum \alpha c_{\alpha}x^{\alpha-1} \right) = \sum_{-\infty}^{\infty} c_{n}x^{n}$$
$$\sum c_{\alpha}x^{\alpha} + \frac{\Delta x}{2} \sum \alpha c_{\alpha}x^{\alpha-1} = \sum_{-\infty}^{\infty} c_{n}x^{n}$$
$$\sum c_{\alpha}x^{\alpha} + \frac{\Delta x}{2} \sum (\alpha + 1)c_{\alpha+1}x^{\alpha} = \sum_{-\infty}^{\infty} c_{n}x^{n}$$

From orthogonality of the powers

$$c_{\alpha} + \frac{\Delta x}{2}(\alpha + 1)c_{\alpha+1} = c_n$$

OR

$$c_{\alpha} + \frac{\Delta x}{2} \frac{\alpha c_{\alpha}}{x} = c_{n}$$
$$c_{\alpha} = \frac{c_{n}}{1 + \frac{\Delta x \alpha}{2x}}$$

So the full solution is

$$v(x) = Be^{\frac{-2x}{\Delta x}} + \sum \frac{c_n x^n}{1 + \frac{\Delta x n}{2x}}$$

Unwinding the substitution

$$\begin{split} \frac{\partial \hat{u}}{\partial x} &= B e^{\frac{-2x}{\Delta x}} + \sum \frac{c_n x^n}{1 + \frac{\Delta x n}{2x}} \\ \hat{u} &= -\frac{B \Delta x}{2} e^{\frac{-2x}{\Delta x}} + \int \sum \frac{2c_n x^{n+1}}{2x + \Delta x n} \mathrm{d}x \end{split}$$

Testing by differentiation and subbing back in.

$$\hat{u} = -\frac{B\Delta x}{2}e^{\frac{-2x}{\Delta x}} + \int \sum \frac{2c_n x^{n+1}}{2x + \Delta x n} dx$$

$$\hat{u}' = Be^{-\frac{2x}{\Delta x}} + \sum \frac{2c_n x^{n+1}}{2x + \Delta x n}$$

$$\hat{u}'' = \frac{-2B}{\Delta x}e^{-\frac{2x}{\Delta x}} + \sum \left(\frac{2c_n (n+1)x^n}{(2x + \Delta x n)} - \frac{4c_n x^{n+1}}{(2x + \Delta x n)^2}\right)$$

$$\hat{u}' + \frac{\Delta x}{2}\hat{u}'' = \sum \frac{2c_n x^{n+1}}{2x + \Delta x n} + \frac{\Delta x}{2}\left(\sum \left(\frac{2c_n (n+1)x^n}{(2x + \Delta x n)} - \frac{4c_n x^{n+1}}{(2x + \Delta x n)^2}\right)\right)$$

In the limit of  $\Delta x \to 0$  this is correct.

#### Example

$$\frac{\partial \hat{u}}{\partial x} + \frac{\Delta x}{2} \frac{\partial^2 \hat{u}}{\partial x^2} = \sum_{-\infty}^{\infty} c_n x^n$$

$$\sum_{-\infty}^{\infty} c_n x^n = x$$

$$c_n = \begin{cases} 1 & n = 1 \\ 0 & n \neq 1 \end{cases}$$

$$\hat{u} = -\frac{B\Delta x}{2} e^{\frac{-2x}{\Delta x}} + \int \sum_{n=0}^{\infty} \frac{2c_n x^{n+1}}{2x + \Delta x^n} dx$$

$$= -\frac{B\Delta x}{2} e^{\frac{-2x}{\Delta x}} + \int \left(\frac{2x^2}{2x + \Delta x}\right)$$

#### 4.3 FKKP Methods

"Wave of Advance of Advantageous Genes" Ronald Fisher.

$$\dot{\rho} = -\hat{u}\frac{\partial\rho}{\partial x} + \frac{\Delta x\hat{u}}{2}\frac{\partial^2\rho}{\partial x^2} - \rho\left(\frac{\partial u}{\partial x} + \frac{\Delta x}{2}\frac{\partial^2 u}{\partial x^2}\right)$$

We want a wave solution, travelling at speed v, therefore  $\frac{\partial \rho}{\partial t} = -v \frac{\partial \rho}{\partial x}$ 

$$\frac{\Delta x \hat{u}}{2} \rho^{"} + (v - \hat{u}) \rho^{'} - \rho \left( u^{'} + \frac{\Delta x}{2} u^{"} \right) = 0 \tag{9}$$

There is no explicit x dependence in the equation, therefore we can write the concentration as the derivative of another function.

$$g = -\frac{d\rho}{dx}$$
 
$$\frac{\partial g}{\partial x} = -\frac{\partial^2 \rho}{\partial x^2}$$
 
$$\frac{\partial^2 \rho}{\partial x^2} = g\frac{\partial g}{\partial \rho}$$

$$\frac{\Delta x \hat{u}}{2} g \frac{\partial g}{\partial \rho} + (v - \hat{u})(-g) - \rho \left( \frac{\partial u}{\partial x} + \frac{\Delta x}{2} \frac{\partial^2 u}{\partial x^2} \right) = 0$$

$$\lim_{\rho \to 0} \frac{g}{\rho} = \omega$$

$$\frac{\partial g}{\partial \rho} = \omega$$

$$\frac{\hat{u} \Delta x}{2} \omega^2 + (v - \hat{u})(-\omega) - \left( \hat{u}' + \frac{\Delta x}{2} \hat{u}'' \right) = 0$$
(11)

By examining the determinant of this quadratic equation we can arrive at an equation for v.

$$(v - \hat{u})^2 - 4\frac{\hat{u}\Delta x}{2} \left( -\left(\hat{u}' + \frac{\Delta x}{2}\hat{u}''\right) \right) \ge 0$$

$$v^2 - 2v\hat{u} + \hat{u}^2 + 2\hat{u}\Delta x \left(\hat{u}' + \frac{\Delta x}{2}\hat{u}''\right) \ge 0$$

$$v^2 - 2v\hat{u} + \hat{u}^2 + 2\hat{u}\Delta x \left(\hat{u}' + \frac{\Delta x}{2}\hat{u}''\right) = C$$

$$C > 0$$

$$\begin{split} v^2 - 2v\hat{u} + \hat{u}^2 + 2\hat{u}\Delta x \left(\hat{u}' + \frac{\Delta x}{2}\hat{u}''\right) - C &= 0 \\ v &= 2\hat{u} \pm \sqrt{4\hat{u}^2 - 4\left(\hat{u}^2 + 2\hat{u}\Delta x\left(\hat{u}' + \frac{\Delta x}{2}\hat{u}''\right) - C\right)} \\ &= 2\hat{u} \pm \sqrt{-8\hat{u}\Delta x\left(\hat{u}' + \frac{\Delta x\hat{u}''}{2}\right) + 4C} \end{split}$$

As the velocity is a physical quantity, this gives us some constraints on the function inside the square brackets.

$$C - 2\hat{u}\Delta x \left(\hat{u}' + \frac{\Delta x}{2}\hat{u}''\right) \ge 0 \tag{12}$$

This gives us an ODE for  $\hat{u}$ :

$$\hat{u}\Delta x \left( \hat{u}' + \frac{\Delta x}{2} \hat{u}'' \right) + D = 0$$

Where D is just the redefining of the constant.

This is very non linear and doesn't have an analytic solution.

NEED TO SOLVE IT NUMERICALLY.

# 5 Varying u(x) and r(x)

Starting from

$$\bar{r}\dot{x}_i = u_i r_{i-1} x_{i-1} + x_i (r_i (1 - u_{i+1}) - \bar{r})) \tag{13}$$

$$= u_i r_{i-1} x_{i-1} + x_i r_i - x_i r_i u_{i+1} - x_i \bar{r}$$
(14)

(15)

taking this in the continuous limit we get

$$\bar{r}\rho(\dot{x},t) = u(x)r(x-\Delta x)\rho(x-\Delta x,t) + \rho(x,t)r(x) - \rho(x,t)r(x)u(x+\Delta x)$$
 (16)

which leads to (after taylor expansion)

$$\begin{split} \bar{r}\dot{\rho}(x,t) &= u(x)[r(x) - \Delta x \frac{\partial r}{\partial x} + \frac{(\Delta x)^2}{2} \frac{\partial^2 r}{\partial^2 x}][\rho(x,t) - \Delta x \frac{\partial \rho}{\partial x} + \frac{(\Delta x)^2}{2} \frac{\partial^2 \rho}{\partial^2 x}] + \rho(x,t)r(x) \\ &- \rho(x,t)r(x)[u(x) + \partial_x u(x) + \frac{(\Delta x)^2}{2} \partial_x^2 u(x)] - \rho(x,t)\bar{r} \\ &= u(x)[r(x)\rho(x,t) - \rho(x,t)\Delta x \partial_x r + \frac{(\Delta x)^2}{2} \rho \partial_x^2 r - r(x)\Delta \partial_x \rho + (\Delta x)^2 \partial_x r \partial_x \rho + r(x) \frac{(\Delta x)^2}{2} \partial_x^2 \rho] \\ &+ \rho(x,t)r(x) - \rho(x,t)u(x)r(x) - \Delta x \rho(x,t)r(x)\partial_x u(x) - \frac{(\Delta x)^2}{2} \rho(x,t)r(x)\partial_x^2 u(x) - \rho(x,t)\bar{r} \\ &\bar{r}\dot{\rho} = -u\rho\Delta x \partial_x r - ur\Delta x \partial)x\rho - \Delta x \rho r \partial_x u + \frac{(\Delta x)^2}{2} (u\rho\partial_x^2 r + ur\partial_x^2 \rho - \rho r \partial_x^2 u + 2u\partial_x r \partial_x \rho) + \rho(r - \bar{r}) \\ &= -\Delta x \partial_x (ur\rho) + \rho(r - \bar{r}) + \frac{(\Delta x)^2}{2} \partial_x^2 (ur\rho) - 2r\rho\partial_x^2 u - 2\rho\partial_x u\partial_x r - 2r\partial_x u\partial_x \rho \end{split}$$

Again, using the previous notation of  $\hat{u} = u(x)\Delta x$ .

$$\overline{r}\dot{\rho} = \rho\left(r - \overline{r} - \frac{\partial}{\partial x}(\hat{u}r) + \frac{\Delta x}{2}(\hat{u}\frac{\partial^2 r}{\partial x^2} - r\frac{\partial^2 \hat{u}}{\partial x^2})\right) + \frac{\partial \rho}{\partial x}\left(-\hat{u}r + \frac{\Delta x}{2}\hat{u}\frac{\partial r}{\partial x}\right) + \frac{\Delta x}{2}\hat{u}r\frac{\partial^2 \rho}{\partial x^2}$$

This collapse into the flat case for constant u and r. Taking the small  $\Delta x$  limit without forming the  $\hat{u}$ .

$$\begin{split} \overline{r}\dot{\rho} &= \rho \left(r - \overline{r} - \Delta x \frac{\partial}{\partial x}(ur) + \frac{\Delta x^2}{2}(u\frac{\partial^2 r}{\partial x^2} - r\frac{\partial^2 u}{\partial x^2})\right) + \frac{\partial \rho}{\partial x}\left(-\Delta x ur + \frac{\Delta x^2}{2}u\frac{\partial r}{\partial x}\right) + \frac{\Delta x^2}{2}ur\frac{\partial^2 \rho}{\partial x^2}\\ \overline{r}\dot{\rho} &= \rho \left(r - \overline{r}\right)\\ \overline{r} &= \int \rho(x, t = t_i)r(x)dx \end{split}$$

Want to remove this integral, is this achieved by differentiating?

$$\begin{split} \bar{r} \left( \dot{\rho} + \rho \right) &= \rho r \\ \bar{r} &= \frac{\rho r}{(\dot{\rho} + \rho)} \\ \int r(x) \rho(x, t) \mathrm{d}x &= \frac{\rho r}{(\dot{\rho} + \rho)} \\ r \rho &= \frac{\partial}{\partial x} \left( \frac{\rho r}{\dot{\rho} + \rho} \right) \\ &= \frac{1}{\dot{\rho} + \rho} \left( \frac{\partial \rho}{\partial x} r + \frac{\partial r}{\partial x} \rho \right) - \rho r \left( \frac{1}{(\dot{\rho} + \rho)^2} \right) \left( \frac{\partial^2 \rho}{\partial x \partial t} + \frac{\partial \rho}{\partial x} \right) \end{split}$$