First, if ρ is an exact solution, then it's mass is preserved, meaning $m(t) := \int \rho(t,x)dx = \int \rho_0(x)dx = \text{cst}$. Then conservation follows from the boundary conditions:

$$m'(t) = \int_{\mathbb{R}} \partial_t \rho(t,x)dx, = \int_{\mathbb{R}} \partial_{xx}\rho(t,x)dx, = \partial_x\rho(t,\infty) - \partial_x\rho(t,-\infty), 0$$

Now we center on the simpler problem:

$$\begin{aligned}
\partial_t\rho - \varepsilon^2\Delta\rho &= 0 \text{ on } (0,1)\times(0,1)\\
\rho(0,x) &= \rho_0(x),\ \forall x \in [0,1]\\
\partial_x\rho(0,t) &= \partial_x\rho(1,t) = 0,\ \forall t \in [0,1] \text{Neumann boundary conditions}
\end{aligned}$$

To solve it we implement the Crank-Nicolson method, although we note that an explicit Euler, or implicit Euler in space would work as well. Also, order one boundary conditions work just fine.

$$\frac{\rho_i^{n+1} - \rho_i^n}{\Delta t} = \frac{\varepsilon^2}{2(\Delta x)^2}\left[\left(\rho_{i-1}^{n+1} - 2\rho_i^{n+1} + \rho_{i+1}^{n+1}\right) + \left(\rho_{i-1}^{n} - 2\rho_i^{n} + \rho_{i+1}^{n}\right)\right] \tag{1}$$

Here $\rho(t_n, x_i) = \rho_i^n$. Which in matrix form is:

$$L\rho^{n+1} = R\rho^n \tag{2}$$

Where:

$$L = \begin{pmatrix}
1 & -1 & 0 & 0 & \cdots & \cdots & 0\\
-\alpha & 1+2\alpha & -\alpha & 0 & \cdots & \cdots & 0\\
0 & -\alpha & 1+2\alpha & -\alpha & \cdots & \cdots & 0\\
\ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots\\
0 & \cdots & \cdots & 0 & -\alpha & 1+2\alpha & -\alpha\\
0 & \cdots & \cdots & 0 & 0 & -1 & 1
\end{pmatrix}$$

$$R = \begin{pmatrix}
0 & 0 & 0 & \cdots & \cdots & \cdots & 0\\
\alpha & 1-2\alpha & \alpha & \cdots & \cdots & \cdots & 0\\
0 & \alpha & 1-2\alpha & \alpha & \cdots & \cdots & 0\\
\ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots\\
0 & \cdots & \cdots & \cdots & \alpha & 1-2\alpha & \alpha\\
0 & \cdots & \cdots & \cdots & \cdots & 0 & 0
\end{pmatrix}$$

To check that the mass is conserved by the method, we observe that the mass: $m(\rho) = \sum_{i=1}^{M-1} \rho_i$ is preserved by the application of one iteration of the method. Furthermore, by linearity, it enough to check on a basis (of the space of vectors which satisfies the boundary condition, the method does not preserve the mass for any vector, this is clear from the observation $Le_1 = 0$): Then we observe that $m(Ax) = m(x) \iff m(x) = m(A^{-1})$ in the case where A is invertible. So we have to check:

$$\begin{aligned}
m(L(e_2)) = \cdots = m(L(e_{n-1}) = 1\\
m(R(e_2)) = \cdots = m(R(e_{n-1}) = 1
\end{aligned}$$

Some other conditions Which are trivial to check.