



Hermite pseudospectral method and modified Hermite spectral method for long-short wave equations

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Communicated by A. Atangana

Abstract

We consider the initial boundary value problem of the long-short wave equations on the whole line. Firstly, a fully discrete Hermite pseudospectral scheme and modified Hermite spectral scheme are structured basing Hermite functions, respectively. Secondly, we analyze the two kinds of schemes theoretically. The modified Hermite spectral scheme shows the superiority in priori estimates, numerical stability and convergence. Thirdly, numerical experiments for the two schemes are presented to confirm our theoretical analysis. ©2017 All rights reserved.

Keywords: Long-short wave equations, Hermite pseudospectral method, modified Hermite spectral method, convergence, stability.

2010 MSC: 35B45, 65M12, 76M22.

1. Introduction

Many problems in science and engineering are set in unbounded domains. To solve these PDEs numerically, scientists use the finite difference method or the finite element method usually restrict calculations to some bounded domains, and impose certain conditions on artificial boundaries which often cause numerical errors [5]. While spectral method can avoid the troubles mentioned above and can also provide numerical solutions with high accuracy. We can use classical orthogonal systems defined in unbounded domains, for example, using Laguerre spectral methods in semi-unbounded domains or exterior domains [6, 8, 10, 12, 18, 20] and using Hermite spectral methods in whole unbounded domains [2, 7, 11, 14, 22, 24]. Laguerre and Hermite spectral methods are attractive because of their high accuracy and freedom from artificial boundary conditions.

In this paper, we consider the following long-short wave (LS) equations:

$$is_t + s_{xx} = \alpha sl + f, \quad x \in \mathbf{R}, \quad 0 < t \leq T, \quad (1.1)$$

$$l_t + \beta(|s|^2)_x = g, \quad x \in \mathbf{R}, \quad 0 < t \leq T, \quad (1.2)$$

$$\begin{cases} s(x, 0) = s_0(x), \\ l(x, 0) = l_0(x), \end{cases} \quad x \in \mathbf{R}, \quad (1.3)$$

$$\lim_{|x| \rightarrow \infty} s(x, t) = \lim_{|x| \rightarrow \infty} s_x(x, t) = \lim_{|x| \rightarrow \infty} l(x, t) = 0, \quad 0 < t \leq T, \quad (1.4)$$

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where complex function s is the envelope of the short wave, real function l is the amplitude of the long wave and α, β are positive numbers, f and g are source terms (force terms).

We use Hermite functions to approximate the solutions of LS equations. As is known to all Hermite polynomials methods with weight $\omega(x) = e^{-x^2}$ which can destroy the crucial conservation properties of equations as well as the symmetry and positive definiteness of bilinear operators, may lead to complication in analysis and implementation and also the weight is not natural for some physical problems. Thus it is more appropriate to consider approximation by Hermite functions with weight $\omega(x) = 1$. By using these Hermite functions, we develop Hermite pseudospectral method and the modified Hermite spectral method, respectively. There is no work using these two methods for the LS equations in the unbounded domains so far.

The motivation we develop Hermite pseudospectral method is due to the fact that it is not easy to perform the quadratures in unbounded domains especially for the nonlinear terms. But the analysis for pseudospectral method is difficult, especially for the priori estimates, thus we established the modified Hermite spectral method. Comparing with Hermite spectral method, the modified Hermite spectral method treats the nonlinear terms and source terms with collocation method. Then the modified Hermite spectral method is more preferable in actual calculations by using the Hermite-Gauss integral formula. Comparing to the pseudospectral method, the stiffness matrix is sparse while the stiffness matrix using pseudospectral method is full. Thus the modified Hermite spectral method combines both the advantages of spectral method and pseudospectral method, it is more efficient to implement in practice than the pseudospectral method.

It is worth mentioning that most researchers establish semi-discrete schemes to solve PDEs, see papers we referred above, while a little construct full-discrete schemes. As everyone knows, the latter are more difficult than the former in theoretical analysis. The existing papers [3, 4, 15, 16] using full-discrete schemes to prove error estimate are also under restrict grid conditions which are not conducive to the realization of the algorithms, so it is urgent to seek the full-discrete scheme under no restrict on grid condition.

In this paper, we apply Hermite functions methods for equations (1.1)-(1.4). We firstly study properties of Hermite-Gauss interpolation and obtain the error of the pseudospectral approximation. Secondly, we establish a two level linear fully discrete Hermite pseudospectral scheme and a three level linear fully discrete modified Hermite spectral scheme. Thirdly, we study the two kinds of schemes. The convergence of pseudospectral scheme is the first difficult point in this paper. For the modified Hermite spectral scheme, a priori estimates are the key point as well as the second difficult point in this paper, the numerical stability and the convergence of the discrete scheme are the third difficult point in this paper.

An outline of this paper is as follows: In Section 2, we commence by reviewing some preliminaries and notations. We also recall the properties of the Hermite-Gauss interpolation and obtain the error estimate of the pseudospectral approximation. In Section 3, we prove the convergence of the Hermite pseudospectral method. In Section 4, we study the modified Hermite spectral method including a priori estimates, unconditional numerical stability and the convergence of the fully discrete scheme. In Section 5, we present numerical results for the two kinds of schemes. Finally, some conclusions are given in Section 6.

2. Preliminaries and notations

Let $L^2(\mathbf{R})$, $L^\infty(\mathbf{R})$, and $H^m(\mathbf{R})$ the usual Sobolev spaces equipped with norms $\|\cdot\|$, $\|\cdot\|_\infty$, and $\|\cdot\|_m$, respectively. The inner product of $L^2(\mathbf{R})$ and $H^m(\mathbf{R})$ are denoted by (\cdot, \cdot) and $(\cdot, \cdot)_m$, respectively. $|\cdot|_m$ denotes the semi-norm of $H^m(\mathbf{R})$. Throughout this paper c is a generic positive constant independent of N and any function.

The Hermite polynomial of degree l denoted by H_l has l real and distinct zeros which are symmetric with respect to the origin. If d_l denotes the smallest distance between two consecutive zeros of H_l , then

(see [21])

$$d_l \geq \frac{\pi}{(2l+1)^{1/2}} \geq \sqrt{\frac{3}{l}}, \quad \forall l \in \mathbf{N}. \quad (2.1)$$

The Hermite functions of degree l are defined by

$$\hat{H}_l(x) = \frac{1}{\pi^{1/4} \sqrt{2^l l!}} e^{-\frac{x^2}{2}} H_l(x), \quad l = 0, 1, 2, \dots$$

$\hat{H}_l(x)$ satisfies the following relation:

$$\hat{H}_{lx}(x) = \sqrt{2l} \hat{H}_{l-1}(x) - x \hat{H}_l(x) = \sqrt{\frac{l}{2}} \hat{H}_{l-1}(x) - \sqrt{\frac{l+1}{2}} \hat{H}_{l+1}(x), \quad l \geq 1.$$

The functions $\hat{H}_l(x)$ are mutually-orthogonal in $L^2(\mathbf{R})$, i.e.,

$$\int_{\mathbf{R}} \hat{H}_l(x) \hat{H}_m(x) dx = \delta_{l,m}, \quad (2.2)$$

where $\delta_{l,m}$ is the Kronecker function. Moreover, we have

$$\int_{\mathbf{R}} \hat{H}_{lx}(x) \hat{H}_{mx}(x) dx = \begin{cases} -\frac{\sqrt{l(l-1)}}{2}, & m = l-2, \\ \frac{l+\frac{1}{2}}{2}, & m = l, \\ -\frac{\sqrt{(l+1)(l+2)}}{2}, & m = l+2, \\ 0, & \text{otherwise.} \end{cases} \quad (2.3)$$

For any $v \in L^2(\mathbf{R})$, we may write $v(x) = \sum_{l=0}^{\infty} \hat{v}_l \hat{H}_l(x)$, where

$$\hat{v}_l = \int_{\mathbf{R}} v(x) \hat{H}_l(x) dx, \quad l = 0, 1, 2, \dots,$$

\hat{v}_l are the Hermite coefficients. Let N be any positive integer and

$$\mathcal{H}_N = \text{span}\{\hat{H}_0(x), \hat{H}_1(x), \dots, \hat{H}_N(x)\}.$$

Denote by $P_N : L^2(\mathbf{R}) \rightarrow \mathcal{H}_N$ the orthogonal projection. It satisfies for any $v \in L^2(\mathbf{R})$,

$$(P_N v - v, \phi) = 0, \quad \forall \phi \in \mathcal{H}_N.$$

For any integer $r \geq 0$, we define a normed space as follows,

$$H_A^r(\mathbf{R}) = \{u : \|u\|_{r,A} < \infty\},$$

where

$$\|v\|_{r,A} = \left(\sum_{k=0}^r \|(x^2 + 1)^{\frac{r-k}{2}} \partial_x^k v\|^2 \right)^{\frac{1}{2}}.$$

For any real $r > 0$, we define the space and its norm by function space interpolation.

Now we give two lemmas which are frequently used in the following sections.

Lemma 2.1 ([23]). *For any $\varphi \in \mathcal{H}_N$ and $r \geq 0$, we have*

$$\|\partial_x^r \varphi\| \leq c N^{\frac{r}{2}} \|\varphi\|.$$

Lemma 2.2 ([23]). *For any $v \in H_A^r(\mathbf{R})$ and $0 \leq \mu \leq r$, we have*

$$|P_N v - v|_\mu \leq c N^{\frac{\mu-r}{2}} \|v\|_{r,A}.$$

Let $\{x_j\}_{j=0}^N$ be the zeros of H_{N+1} , and let $\{w_j\}_{j=0}^N$ be the corresponding modified Hermite-Gauss weight, namely

$$w_j = \frac{1}{(N+1)\hat{H}_N^2(x_j)}.$$

The discrete inner product and the discrete norm are defined by

$$(u, v)_N = \sum_{j=0}^N u(x_j)v(x_j)w_j, \quad \|v\|_N = (u, v)_N^{\frac{1}{2}}.$$

For any $\varphi \in \mathcal{H}_m$, $\psi \in \mathcal{H}_{2N+1-m}$, and any non-negative integer $m \leq 2N+1$, then (see [9]),

$$(\varphi, \psi) = (\varphi, \psi)_N. \quad (2.4)$$

For any $v \in C(\mathbf{R})$, the Hermite-Gauss interpolant $I_N v \in \mathcal{H}_N$ is determined by

$$I_N v(x_j) = v(x_j), \quad 0 \leq j \leq N,$$

or equivalently,

$$(I_N v - v, \varphi)_N = 0, \quad \forall \varphi \in \mathcal{H}_N.$$

Theorem 2.3. *For any $v \in H_A^r(\mathbf{R})$, $r \geq 1$, and $0 \leq \mu \leq r$,*

$$\|I_N v - v\|_\mu \leq c N^{\frac{1}{6} + \frac{\mu-r}{2}} \|v\|_{r,A}.$$

Proof. It is shown in [19] that for any $a < b$,

$$\sup_{x \in [a,b]} |v(x)| \leq \frac{1}{\sqrt{b-a}} \|v\|_{L^2(a,b)} + \sqrt{b-a} \|v\|_{H^1(a,b)}. \quad (2.5)$$

Taking into account equation (2.1), one can choose $N+1$ disjoint compact subsets K_0, K_1, \dots, K_N such that $x_j \in K_j$ and $|K_j| = \sqrt{\frac{3}{N}}$ for $0 \leq j \leq N$. Then by the definition of discrete inner product, using equation (2.5) and $w_j \leq c N^{-\frac{1}{6}}$ ([1, Theorem 4]), we deduce that

$$\begin{aligned} \|v\|_N^2 &= \sum_{j=0}^N v(x_j)^2 w_j \leq c N^{-\frac{1}{6}} \sum_{j=0}^N \sup_{x \in K_j} v(x)^2 \\ &\leq c N^{-\frac{1}{6}} \sum_{j=0}^N \left(\sqrt{\frac{N}{3}} \|v\|_{L^2(K_j)}^2 + \sqrt{\frac{3}{N}} \|v\|_{H^1(K_j)}^2 \right) \\ &\leq c N^{\frac{1}{3}} \|v\|_{L^2(\mathcal{R})}^2 + c N^{-\frac{2}{3}} \|v\|_{H^1(\mathcal{R})}^2. \end{aligned}$$

That is,

$$\|v\|_N \leq c N^{\frac{1}{6}} \|v\| + c N^{-\frac{1}{3}} \|v\|_1. \quad (2.6)$$

By using Lemmas 2.1, 2.2, equation (2.6), and the fact that $I_N P_N v = P_N v$, we infer that

$$\begin{aligned} \|I_N v - v\|_\mu &\leq \|I_N(v - P_N v)\|_\mu + \|P_N v - v\|_\mu \\ &\leq c N^{\frac{\mu}{2}} \|I_N(v - P_N v)\| + \|P_N v - v\|_\mu \\ &\leq c N^{\frac{\mu}{2}} \left(N^{\frac{1}{6}} \|v - P_N v\| + N^{-\frac{1}{3}} \|v - P_N v\|_1 \right) + \|P_N v - v\|_\mu \\ &\leq c N^{\frac{1}{6} + \frac{\mu-r}{2}} \|v\|_{r,A}. \end{aligned}$$

Consequently, the proof is complete. \square

Now we give the two fully discrete schemes for Hermite pseudospectral method and modified Hermite method, respectively. Let τ be the step-size in variable t , $t_k = k\tau (k = 0, 1, \dots, M; M = [T/\tau])$, $u^k = u(x, t_k)$, $u^{k+\frac{1}{2}} = u(x, t_{k+\frac{1}{2}})$, and

$$\bar{\delta}_t u^k = \frac{u^{k+1} - u^k}{\tau}, \quad u^{\bar{k}} = \frac{u^{k+1} + u^k}{2}.$$

The fully discrete Hermite pseudospectral scheme for equations (1.1)-(1.4) is to find $s_N^k(x, t), l_N^k(x, t) \in \mathcal{H}_N$ such that for any $v \in \mathcal{H}_N$, we have

$$\left\{ \begin{array}{l} i(\bar{\delta}_t s_N^k, v) - (s_N^k, v)_N = \alpha(s_N^k l_N^k, v)_N + (f^{k+\frac{1}{2}}, v)_N, \\ (\bar{\delta}_t l_N^k, v) + \beta(|s_N^k|_x^2, v)_N = (g^{k+\frac{1}{2}}, v)_N, \end{array} \right. \quad k = 0, 1, \dots, M-1, \quad (2.7)$$

$$\left\{ \begin{array}{l} (s_N^0, v) + \beta(|s_N^0|_x^2, v)_N = (g^0, v)_N, \\ s_N^0 = I_N s_0, \quad l_N^0 = I_N l_0, \end{array} \right. \quad k = 0, 1, \dots, M-1, \quad (2.8)$$

$$\left\{ \begin{array}{l} s_N^0 = I_N s_0, \quad l_N^0 = I_N l_0. \end{array} \right. \quad (2.9)$$

Set

$$u_{\bar{t}}^k = \frac{u^{k+1} - u^{k-1}}{\tau}, \quad u^{\bar{k}} = \frac{u^{k+1} + u^{k-1}}{2}.$$

The fully discrete modified Hermite spectral scheme for equations (1.1)-(1.4) is to find $s_N^k(x, t), l_N^k(x, t) \in \mathcal{H}_N$ such that for any $v \in \mathcal{H}_N$, we have

$$\left\{ \begin{array}{l} i(s_N^k, v) - (s_N^{\bar{k}}, v)_x = \alpha(s_N^k l_N^k, v)_N + (f^k, v)_N, \\ (l_N^k, v) + \beta(|s_N^k|_x^2, v)_N = (g^k, v)_N, \end{array} \right. \quad k = 1, 2, \dots, M-1, \quad (2.10)$$

$$\left\{ \begin{array}{l} (l_N^0, v) + \beta(|s_N^0|_x^2, v)_N = (g^0, v)_N, \\ s_N^0 = I_N s_0, \quad l_N^0 = I_N l_0, \end{array} \right. \quad k = 1, 2, \dots, M-1, \quad (2.11)$$

$$\left\{ \begin{array}{l} s_N^0 = I_N s_0, \quad l_N^0 = I_N l_0, \\ s_N^1 = I_N(s_0 + i\tau(s_{0xx} - \alpha s_0 l_0 - f^0)), \quad l_N^1 = I_N(l_0 - \tau(\beta |s_0|_x^2 - g^0)). \end{array} \right. \quad (2.12)$$

$$\left\{ \begin{array}{l} s_N^1 = I_N(s_0 + i\tau(s_{0xx} - \alpha s_0 l_0 - f^0)), \quad l_N^1 = I_N(l_0 - \tau(\beta |s_0|_x^2 - g^0)). \end{array} \right. \quad (2.13)$$

3. Hermite pseudospectral method for LS equations

In this section, we just prove the convergence of the scheme (2.7)-(2.9). In order to obtain the error estimates of approximate solutions, we first introduce the following two lemmas:

Lemma 3.1. *If $u, v \in H_A^r(\mathbf{R})$ and integer $r \geq 1$, then there exists a constant $C_r = 2^r$ such that*

$$\|uv\|_{r,A} \leq C_r \|u\|_{r,A} \|v\|_{r,A}.$$

Proof. We proceed by induction. For $r = 1$, using the definition of $\|u\|_{r,A}$ and the relation $\|u\|_\infty \leq \|u\|_1 \leq \|u\|_{r,A}$ ($r \geq 1$), we have

$$\begin{aligned} \|uv\|_{1,A}^2 &= \|(x^2 + 1)^{\frac{1}{2}}(uv)\|^2 + \|(uv)_x\|^2 \\ &\leq \|u\|_\infty^2 \|(x^2 + 1)^{\frac{1}{2}}v\|^2 + 2(\|u\|_\infty^2 \|v_x\|^2 + \|v\|_\infty^2 \|u_x\|^2) \\ &\leq 2\|u\|_\infty^2 \|v\|_{1,A}^2 + 2\|v\|_\infty^2 \|u_x\|^2 \\ &\leq 4\|u\|_{1,A}^2 \|v\|_{1,A}^2. \end{aligned}$$

Now we suppose $\|uv\|_{m,A}^2 \leq 4^m \|u\|_{m,A}^2 \|v\|_{m,A}^2$ holds for $r = m$. For $r = m + 1$, we obtain

$$\begin{aligned} \|uv\|_{m+1,A}^2 &= \|(x^2 + 1)^{\frac{m+1}{2}}(uv)\|^2 + \|(uv)_x\|_{m,A}^2 \\ &\leq \|u\|_\infty^2 \|(x^2 + 1)^{\frac{m+1}{2}}v\|^2 + 2 \cdot 4^m (\|u\|_{m,A}^2 \|v_x\|_{m,A}^2 + \|v\|_{m,A}^2 \|u_x\|_{m,A}^2) \\ &\leq 2 \cdot 4^m (\|u\|_{m,A}^2 \|v\|_{m+1,A}^2 + \|v\|_{m,A}^2 \|u_x\|_{m,A}^2) \\ &\leq 4^{m+1} \|u\|_{m+1,A}^2 \|v\|_{m+1,A}^2. \end{aligned}$$

Finally, we accomplish the proof. \square

Lemma 3.2 ([13]). Assume that

1. $E^k, \rho^k (k = 0, 1, \dots, M)$ are nonnegative grid functions, ρ^k is increasing, and ϵ, C are positive constants;
2. for any $1 \leq n \leq M$, if $\max_{0 \leq k \leq n-1} E^k \leq \epsilon$, then $E^n \leq \rho^n + C\tau \sum_{k=0}^{n-1} E^k$;
3. $E^0 \leq \rho^0$ and $\rho^M e^{CT} \leq \epsilon$.

Then for any $0 < n \leq M$, $E^n \leq \rho^{n\tau} e^{Cn\tau}$.

Now we give the main result of this section.

Theorem 3.3. Assume that N is sufficiently big, τ is sufficiently small such that $\tau^2 N^{\frac{1}{2}}$ is sufficiently small, $s \in L^\infty(0, T; H_A^r(\mathbf{R}))$, $l \in L^\infty(0, T; H_A^{r-2}(\mathbf{R}))$, $l_t \in L^\infty(0, T; H^1(\mathbf{R})) \cap L^2(0, T; H_A^{r-2}(\mathbf{R}))$, $s_t \in L^\infty(0, T; H^2(\mathbf{R})) \cap L^2(0, T; H_A^r(\mathbf{R}))$, $f, g \in L^\infty(0, T; H_A^{r-2}(\mathbf{R}))$, $f_t \in L^2(0, T; H_A^{r-2}(\mathbf{R}))$ for $r \geq 3$ and $l_{tt}, s_{ttt} \in L^2(0, T; L^2(\mathbf{R}))$, $s_{tt} \in L^\infty(0, T; L^2(\mathbf{R}))$. Then we have

$$\|s^n - s_N^n\|_{1,N} + \|l^n - l_N^n\| \leq C(\tau + N^{\frac{7}{6} - \frac{r}{2}}), \quad n = 0, 1, 2, \dots, M,$$

where C is independent of N and τ .

Proof. Let

$$\begin{cases} e^k = s_N^k - s^k = (s_N^k - P_N s^k) + (P_N s^k - s^k) \triangleq e_1^k + e_2^k, \\ \eta^k = l_N^k - l^k = (l_N^k - P_N l^k) + (P_N l^k - l^k) \triangleq \eta_1^k + \eta_2^k. \end{cases}$$

Using equations (1.1)-(1.4), (2.7)-(2.9), (2.4), and the definition of P_N , we obtain for any $v \in \mathcal{H}_N$, $k = 0, 1, \dots, M-1$

$$\begin{cases} i(\bar{\partial}_t e_1^k, v) - (e_{1x}^k, v)_N = \alpha(I_N(s_N^k l_N^k) - s^{k+\frac{1}{2}} l^{k+\frac{1}{2}}, v) + i(s_t^{k+\frac{1}{2}} - \bar{\partial}_t s^k, v) \\ \quad + ((P_N s^k)_x, v)_N - (s_x^{k+\frac{1}{2}}, v) + (I_N f^{k+\frac{1}{2}} - f^{k+\frac{1}{2}}, v), \end{cases} \quad (3.1)$$

$$(\bar{\partial}_t \eta_1^k, v) + \beta(I_N(|s_x^k|^2) - |s^{k+\frac{1}{2}}|^2, v) = (l_t^{k+\frac{1}{2}} - \bar{\partial}_t l^k, v) + (I_N g^{k+\frac{1}{2}} - g^{k+\frac{1}{2}}, v), \quad (3.2)$$

$$e_1^0 = (I_N - P_N)s_0, \quad \eta_1^0 = (I_N - P_N)l_0. \quad (3.3)$$

For given integer n , $1 \leq n \leq M$, we assume that

$$\max_{0 \leq k \leq n-1} \|e_1^k\|_{1,N}^2 + \|\eta_1^k\|^2 \leq N^{-\frac{1}{2}}. \quad (3.4)$$

Then using Lemma 2.1 and equation (3.4), it gives

$$\|e_1^k\|_\infty \leq \|e_1^k\|^{\frac{1}{2}} \|e_{1x}^k\|^{\frac{1}{2}} \leq a_0 N^{\frac{1}{4}} \|e_1^k\| \leq a_0, \quad k = 0, 1, \dots, n-1. \quad (3.5)$$

Similarly, we have

$$\|\eta_1^k\|_\infty \leq a_0, \quad k = 0, 1, \dots, n-1. \quad (3.6)$$

In view of equations (3.5), (3.6), and Lemma 2.2, we obtain for $0 \leq k \leq n-1$

$$\begin{aligned} \|s_N^k\|_\infty &\leq \|e_1^k\|_\infty + \|P_N s^k\|_\infty \leq a_0 + \|P_N s^k\|^{\frac{1}{2}} |P_N s^k|_1^{\frac{1}{2}} \leq a_0 + c \|s\|_{L^\infty(0, T; H_A^1(\mathbf{R}))} \triangleq a_1, \\ \|l_N^k\|_\infty &\leq a_0 + c \|l\|_{L^\infty(0, T; H_A^1(\mathbf{R}))} \triangleq a_2. \end{aligned} \quad (3.7)$$

In what follows, we estimate $\|e_1^n\|_{1,N}$ and $\|\eta_1^n\|$. Firstly, letting $v = e_1^k$ in equation (3.1) and taking the imaginary part, we obtain

$$\begin{aligned} \frac{1}{2} \bar{\partial}_t \|e_1^k\|^2 &= \alpha \operatorname{Im}(I_N(s_N^k l_N^k) - s^{k+\frac{1}{2}} l^{k+\frac{1}{2}}, e_1^k) + \operatorname{Re}(s_t^{k+\frac{1}{2}} - \bar{\partial}_t s^k, e_1^k) \\ &\quad + \operatorname{Im}((P_N s^k)_x, e_{1x}^k)_N - (s_x^{k+\frac{1}{2}}, e_{1x}^k) + \operatorname{Im}(I_N f^{k+\frac{1}{2}} - f^{k+\frac{1}{2}}, v). \end{aligned} \quad (3.8)$$

According to Hölder inequality and equation (3.7), one has

$$\begin{aligned} & \alpha \operatorname{Im}(I_N(s_N^k l_N^k) - s^{k+\frac{1}{2}} l^{k+\frac{1}{2}}, e_1^k) \\ &= \alpha \operatorname{Im}(I_N[l_N^k e_2^k + s^k(\eta_1^k + \eta_2^k)] + (I_N - I)s^k l^k + s^k(l^k - l^{k+\frac{1}{2}}) + l^{k+\frac{1}{2}}(s^k - s^{k+\frac{1}{2}}), e_1^k) \\ &\leq a_3 (\|e_2^k\|_N + \|\eta_1^k\| + \|\eta_2^k\|_N + \|(I_N - I)s^k l^k\| + \|l^k - l^{k+\frac{1}{2}}\| + \|s^k - s^{k+\frac{1}{2}}\|) \|e_1^k\|, \\ & \operatorname{Re}(s_t^{k+\frac{1}{2}} - \bar{\delta}_t s^k, e_1^k) \leq \|s_t^{k+\frac{1}{2}} - \bar{\delta}_t s^k\| \|e_1^k\|, \end{aligned}$$

and

$$\operatorname{Im}(I_N f^{k+\frac{1}{2}} - f^{k+\frac{1}{2}}, e_1^k) \leq \|I_N f^{k+\frac{1}{2}} - f^{k+\frac{1}{2}}\| \|e_1^k\|,$$

where $a_3 = \max \left\{ \alpha \|s\|_{L^\infty(0,T;H^1(\mathbb{R}))}, \sqrt{2}\alpha \|l\|_{L^\infty(0,T;H^1(\mathbb{R}))}, \alpha a_2, \alpha, \sqrt{2} \right\}$. For the third term on the right hand of equation (3.8), using equation (2.4), the property $\|u_{Nx}\|_N \leq \|u_{Nx}\|$ due to $I_N u_{N+1} = P_N u_{N+1}$, the definition of P_N , Hölder inequality, and Lemma 2.1, we infer that

$$\begin{aligned} \operatorname{Im}\left((P_N s^k)_x, e_{1x}^k\right)_N - (s_x^{k+\frac{1}{2}}, e_{1x}^k) &= \operatorname{Im}\left((I_N(P_N s^k)_x - P_N s_x^k) + (P_N - I)s_x^k + (s_x^k - s_x^{k+\frac{1}{2}}), e_{1x}^k\right) \\ &= \operatorname{Im}\left(P_N((P_N s^k)_x - s_x^k) + (P_N - I)s_x^k + (s_x^k - s_x^{k+\frac{1}{2}}), e_{1x}^k\right) \\ &\leq (c N^{\frac{1}{2}} \|((P_N - I)s^k)_x\| + \|((P_N - I)s_x^k)_x\| + \|s_{xx}^k - s_{xx}^{k+\frac{1}{2}}\|) \|e_1^k\|. \end{aligned}$$

Substituting the above four estimates into equation (3.8), we deduce that

$$\begin{aligned} \bar{\delta}_t \|e_1^k\| &\leq a_3 \left(\|s^k - s^{k+\frac{1}{2}}\|_2 + \|l^k - l^{k+\frac{1}{2}}\| + \|s_t^{k+\frac{1}{2}} - \bar{\delta}_t s^k\| + \|e_2^k\|_N + \|\eta_2^k\|_N + \|(I_N - I)(s^k l^k)\| \right. \\ &\quad \left. + c N^{\frac{1}{2}} \|((P_N - I)s^k)_x\| + \|((P_N - I)s_x^k)_x\| + \|(I_N - I)f^{k+\frac{1}{2}}\| \right) + a_3 \|\eta_1^k\|. \end{aligned} \quad (3.9)$$

By Taylor's expansion and Hölder inequality, we find

$$\begin{aligned} \|s^k - s^{k+\frac{1}{2}}\| &= \frac{1}{2} \left\| \int_{t_{k+\frac{1}{2}}}^{t_{k+1}} s_t dt - \int_{t_k}^{t_{k+\frac{1}{2}}} s_t dt \right\| \\ &\leq \frac{1}{2} \left\| \left(\int_{t_{k+\frac{1}{2}}}^{t_{k+1}} 1 dt \right)^{\frac{1}{2}} \left(\int_{t_{k+\frac{1}{2}}}^{t_{k+1}} s_t^2 dt \right)^{\frac{1}{2}} + \left(\int_{t_k}^{t_{k+\frac{1}{2}}} 1 dt \right)^{\frac{1}{2}} \left(\int_{t_k}^{t_{k+\frac{1}{2}}} s_t^2 dt \right)^{\frac{1}{2}} \right\| \\ &\leq \frac{\tau^{\frac{1}{2}}}{2} \left(\int_{t_k}^{t_{k+1}} \|s_t\|^2 dt \right)^{\frac{1}{2}} \leq \frac{\tau}{2} \max_t \|s_t\|, \\ \|s_t^{k+\frac{1}{2}} - \bar{\delta}_t s^k\|^2 &= \frac{1}{\tau} \left\| \int_{t_{k+\frac{1}{2}}}^{t_{k+1}} (t_{k+1} - t) s_{tt} dt + \int_{t_k}^{t_{k+\frac{1}{2}}} (t - t_k) s_{tt} dt \right\|^2 \leq \frac{\tau}{2\sqrt{3}} \max_t \|s_{tt}\|, \\ \|s_{xx}^k - s_{xx}^{k+\frac{1}{2}}\| &\leq \frac{\tau}{2} \max_t \|s_{xxt}\| \text{ and } \|l^k - l^{k+\frac{1}{2}}\| = \left\| \int_{t_k}^{t_{k+\frac{1}{2}}} l_t dt \right\| \leq \frac{\tau}{2} \max_t \|l_t\|. \end{aligned}$$

Using equation (2.6) and Lemma 2.2, we infer that

$$\|\eta_2^k\|_N \leq c N^{\frac{1}{6}} \|(P_N - I)l^k\| + c N^{-\frac{1}{3}} \|((P_N - I)l^k)_x\| \leq c N^{\frac{7}{6} - \frac{r}{2}} \max_t \|l\|_{r-2,A}.$$

Similarly, we have

$$\|e_2^k\|_N \leq c N^{\frac{7}{6} - \frac{r}{2}} \max_t \|s\|_{r,A}.$$

According to Lemma 2.2, Theorem 2.3, and Lemma 3.1, it gives

$$\begin{aligned} N^{\frac{1}{2}} \|((P_N - I)s^k)_x\| &\leq cN^{\frac{7}{6}-\frac{r}{2}} \max_t \|s\|_{r,A}, & \|((P_N - I)s_x^k)_x\| &\leq cN^{\frac{7}{6}-\frac{r}{2}} \max_t \|s\|_{r,A}, \\ \|(I_N - I)(s^k l^k)\| &\leq cN^{\frac{7}{6}-\frac{r}{2}} \max_t \|s\|_{r-2,A} \max_t \|l\|_{r-2,A}, & \|(I_N - I)f^{k+\frac{1}{2}}\|^2 &\leq cN^{\frac{7}{6}-\frac{r}{2}} \max_t \|f\|_{r-2,A}. \end{aligned}$$

Substituting all the above estimates into equation (3.9), then evaluating the sum for k from 0 to $n-1$ and using Hölder inequality, we deduce

$$\|e_1^n\|^2 \leq 4\|e_1^0\|^2 + a_3^2 a_4 T \tau^2 + c a_3^2 a_5 T^2 N^{2-r} + 4a_3^2 T \tau \sum_{k=0}^{n-1} \|\eta_1^k\|^2, \quad (3.10)$$

where $a_4 = \max_t (\|s_t\|_2^2 + \|s_{tt}\|^2 + \|l_t\|^2)$ and

$$a_5 = \max_t (\|s\|_{r,A}^2 + \|l\|_{r-2,A}^2 + \|f\|_{r-2,A}^2) + \max_t \|s\|_{r-2,A}^2 \max_t \|l\|_{r-2,A}^2.$$

To estimate $\|\eta_1^k\|$, letting $v = \eta_1^k$ in equation (3.2), we find

$$\begin{aligned} \bar{\delta}_t \|\eta_1^k\| &\leq \beta \|I_N(|s_N^k|^2)_x - (|s^k|^2)_x\| + \|l_t^{k+\frac{1}{2}} - \bar{\delta}_t l^k\| + \|(I_N - I)g^{k+\frac{1}{2}}\| \\ &\leq 2\beta \|I_N(s_N^k(\bar{s}_{Nx}^k - \bar{s}_x^k) + \bar{s}_x^k(s_N^k - s^k))\| + \beta \|(I_N - I)(|s^k|^2)_x\| + \|l_t^{k+\frac{1}{2}} - \bar{\delta}_t l^k\| + \|(I_N - I)g^{k+\frac{1}{2}}\| \\ &\leq a_6 (\|e_2^k\|_{1,N} + \|(I_N - I)(s_x^k \bar{s}^k)\| + \|l_t^{k+\frac{1}{2}} - \bar{\delta}_t l^k\| + \|(I_N - I)g^{k+\frac{1}{2}}\|) + a_6 \|e_1^k\|_{1,N}, \end{aligned}$$

where $a_6 = \max\{2\sqrt{2}\beta a_1, 2\sqrt{2}\beta \|s\|_{L^\infty(0,T;H^2(\mathbb{R}))}, 2\beta, 1\}$. Taking the sum for k from 0 to $n-1$, then using Hölder inequality, Taylor's expansion, Theorem 2.3, equation (2.6) and Lemmas 2.2, 3.1, we deduce

$$\|\eta_1^n\|^2 \leq 4\|\eta_1^0\|^2 + a_6^2 a_7 T \tau^2 + c a_6^2 a_8 T^2 N^{2-r} + 4a_6^2 T \tau \sum_{k=0}^{n-1} \|e_1^k\|_{1,N}^2, \quad (3.11)$$

where

$$a_7 = \int_0^T \|l_{tt}\|^2 dt, \quad a_8 = \max_t (\|s\|_{r,A}^2 + \|s\|_{r-1,A}^4 + \|g\|_{r-2,A}^2).$$

To estimate $\|e_{1x}^k\|_N$, letting $v = \bar{\delta}_t e_1^k$ in equation (3.1) and considering the real part, we infer that

$$\begin{aligned} \frac{1}{2} \bar{\delta}_t \|e_{1x}^k\|_N^2 &= -\alpha \operatorname{Re}(I_N(s_N^k l_N^k) - s^{k+\frac{1}{2}} l^{k+\frac{1}{2}}, \bar{\delta}_t e_1^k) + \operatorname{Im}(s_t^{k+\frac{1}{2}} - \bar{\delta}_t s^k, \bar{\delta}_t e_1^k) \\ &\quad + \operatorname{Re}((s_x^{k+\frac{1}{2}}, \bar{\delta}_t e_{1x}^k) - ((P_N s^k)_x, \bar{\delta}_t e_{1x}^k)_N) + \operatorname{Re}(I_N f^{k+\frac{1}{2}} - f^{k+\frac{1}{2}}, \bar{\delta}_t e_1^k) \\ &\leq a_3 \left(\|e_1^k\| + \|\eta_1^k\| + \|e_2^k\|_N + \|\eta_2^k\|_N + \|s^k - s^{k+\frac{1}{2}}\|_2 + \|l^k - l^{k+\frac{1}{2}}\| + \|s_t^{k+\frac{1}{2}} - \bar{\delta}_t s^k\| \right. \\ &\quad \left. + \|((P_N - I)s_x^k)_x\| + cN^{\frac{1}{2}} \|((P_N - I)s^k)_x\| + \|(I_N - I)(s^k l^k)\| + \|(I_N - I)f^{k+\frac{1}{2}}\| \right) \|\bar{\delta}_t e_1^k\|. \end{aligned}$$

Taking the sum for k from 0 to $n-1$, using Hölder inequality, Taylor's expansion, Theorem 2.3, equation (2.6) and Lemmas 2.2, 3.1, we obtain

$$\|e_{1x}^n\|_N^2 \leq \|e_{1x}^0\|_N^2 + a_3 a_4 \tau^2 + c a_3 a_5 N^{2-r} + a_9 \tau \sum_{k=0}^{n-1} (\|e_1^k\|^2 + \|\eta_1^k\|^2 + \|\bar{\delta}_t e_1^k\|^2) + \frac{1}{2} \|e_1^n\|^2, \quad (3.12)$$

where $a_9 = \frac{a_3^2}{4} + \frac{\sqrt{10}a_3}{4}$. To estimate $\|\bar{\delta}_t e_1^k\|$, setting $w^k = \bar{\delta}_t e_1^k$, making forward difference quotient for

equation (3.1), then taking $v = w^k$ and looking at the imaginary part, it gives

$$\begin{aligned} \frac{1}{2}\bar{\partial}_t\|w^k\|^2 &= \frac{\alpha}{\tau}\text{Im}(I_N(\widehat{s_N^{k+1}}l_N^{k+1} - s_N^k l_N^k) - (s^{k+\frac{3}{2}}l^{k+\frac{3}{2}} - s^{k+\frac{1}{2}}l^{k+\frac{1}{2}}), w^k) \\ &\quad + \text{Re}(\bar{\partial}_t s_t^{k+\frac{1}{2}} - \bar{\partial}_t \bar{\partial}_t s^k, w^k) + \text{Im}\left((P_N \bar{\partial}_t s^k)_x, w_x^k\right)_N - (\bar{\partial}_t s_x^{k+\frac{1}{2}}, w_x^k) \\ &\quad + \text{Im}((I_N - I)\bar{\partial}_t f^{k+\frac{1}{2}}, w^k). \end{aligned} \quad (3.13)$$

Now we estimate the first term and the third term on the right hand of equation (3.13), respectively. In view of Hölder inequality, we have

$$\begin{aligned} &\alpha \frac{1}{\tau} \text{Im}(I_N(\widehat{s_N^{k+1}}l_N^{k+1} - s_N^k l_N^k) - (s^{k+\frac{3}{2}}l^{k+\frac{3}{2}} - s^{k+\frac{1}{2}}l^{k+\frac{1}{2}}), w^k) \\ &= \alpha \text{Im}(I_N(l_N^{k+1}\bar{\partial}_t s_N^k + s_N^k \bar{\partial}_t l_N^k) - (l^{k+\frac{3}{2}}\bar{\partial}_t s^{k+\frac{1}{2}} + s^{k+\frac{1}{2}}\bar{\partial}_t l^{k+\frac{1}{2}}), w^k) \\ &= \alpha \text{Im}(I_N[(l_N^{k+1}\bar{\partial}_t s_N^k + s_N^k \bar{\partial}_t l_N^k) - (l^{k+1}\bar{\partial}_t s^k + s^k \bar{\partial}_t l^k)] + (I_N - I)(l^{k+1}\bar{\partial}_t s^k + s^k \bar{\partial}_t l^k) \\ &\quad + l^{k+1}(\bar{\partial}_t s^k - \bar{\partial}_t s^{k+\frac{1}{2}}) + \bar{\partial}_t s^{k+\frac{1}{2}}(l^{k+1} - l^{k+\frac{3}{2}}) + \bar{\partial}_t l^k(s^k - s^{k+\frac{1}{2}}) + s^{k+\frac{1}{2}}(\bar{\partial}_t l^k - \bar{\partial}_t l^{k+\frac{1}{2}}), w^k) \\ &= \alpha \text{Im}\left(I_N[l_N^{k+1}\bar{\partial}_t e_2^k + \bar{\partial}_t s^k(\eta_1^{k+1} + \eta_2^{k+1}) + s_N^k(\bar{\partial}_t \eta_1^k + \bar{\partial}_t \eta_2^k) + \bar{\partial}_t l^k(e_1^k + e_2^k)], w^k\right) \\ &\quad + \alpha \text{Im}\left((I_N - I)(l^{k+1}\bar{\partial}_t s^k + s^k \bar{\partial}_t l^k) + l^{k+1}(\bar{\partial}_t s^k - \bar{\partial}_t s^{k+\frac{1}{2}}) + \bar{\partial}_t s^{k+\frac{1}{2}}(l^{k+1} - l^{k+\frac{3}{2}}), w^k\right) \\ &\quad + (\bar{\partial}_t l^k(s^k - s^{k+\frac{1}{2}}) + s^{k+\frac{1}{2}}(\bar{\partial}_t l^k - \bar{\partial}_t l^{k+\frac{1}{2}}), w^k) \\ &\leq a_{10} \left(\|e_1^k\| + \|\eta_1^{k+1}\| + \|\bar{\partial}_t \eta_1^k\| + \|e_2^k\|_N + \|\eta_2^{k+1}\|_N + \|\bar{\partial}_t e_2^k\|_N + \|\bar{\partial}_t \eta_2^k\|_N + \|(I_N - I)(l^{k+1}\bar{\partial}_t s^k)\| \right. \\ &\quad \left. + \|(I_N - I)(s^k \bar{\partial}_t l^k)\| + \|\bar{\partial}_t s^k - \bar{\partial}_t s^{k+\frac{1}{2}}\| + \|s^k - s^{k+\frac{1}{2}}\| + \|l^{k+1} - l^{k+\frac{3}{2}}\| + \|\bar{\partial}_t l^k - \bar{\partial}_t l^{k+\frac{1}{2}}\| \right) \|w^k\|, \end{aligned}$$

where

$$a_{10} = \max\{\alpha a_1, a_3, \alpha \|l_t\|_{L^\infty(0,T;L^2(\mathbf{R}))}^{\frac{1}{2}} \|l_{xt}\|_{L^\infty(0,T;L^2(\mathbf{R}))}^{\frac{1}{2}}, \alpha \|s_t\|_{L^\infty(0,T;L^2(\mathbf{R}))}^{\frac{1}{2}} \|s_{xt}\|_{L^\infty(0,T;L^2(\mathbf{R}))}^{\frac{1}{2}}\}.$$

Similarly, we have

$$\begin{aligned} \text{Re}(\bar{\partial}_t s_t^{k+\frac{1}{2}} - \bar{\partial}_t \bar{\partial}_t s^k, w^k) &\leq \|\bar{\partial}_t s_t^{k+\frac{1}{2}} - \bar{\partial}_t \bar{\partial}_t s^k\| \|w^k\|, \\ \text{Im}((I_N - I)\bar{\partial}_t f^{k+\frac{1}{2}}, w^k) &\leq \|(I_N - I)\bar{\partial}_t f^{k+\frac{1}{2}}\| \|w^k\|, \end{aligned}$$

$$\begin{aligned} &\text{Im}\left(((P_N \bar{\partial}_t s^k)_x, w_x^k)_N - (\bar{\partial}_t s_x^{k+\frac{1}{2}}, w_x^k)\right) \\ &= \text{Im}\left(I_N(P_N \bar{\partial}_t s^k)_x - P_N(\bar{\partial}_t s_x^k) + (P_N - I)\bar{\partial}_t s_x^k + (\bar{\partial}_t s_x^{k+\frac{1}{2}} - \bar{\partial}_t s_x^k), w_x^k\right) \\ &\leq \left(cN^{\frac{1}{2}}\|((P_N - I)\bar{\partial}_t s^k)_x\| + \|((P_N - I)\bar{\partial}_t s_x^k)\| + \|\bar{\partial}_t s_{xx}^k - \bar{\partial}_t s_x^{k+\frac{1}{2}}\|\right) \|w^k\|. \end{aligned}$$

Substituting the above estimates into equation (3.13) and using the estimates of $\|\bar{\partial}_t \eta_1^k\|$

$$\|\bar{\partial}_t \eta_1^k\| \leq a_6 \left(\|e_1^k\|_{1,N} + \|e_2^k\|_{1,N} + \|l_t^{k+\frac{1}{2}} - \bar{\partial}_t l^k\| + \|(I_N - I)(s_x^k \bar{s}^k)\| + \|(I_N - I)g^{k+\frac{1}{2}}\| \right),$$

we obtain

$$\begin{aligned} \bar{\partial}_t\|w^k\| &\leq a_{10} \left(a_6 \|e_1^k\|_{1,N} + \|e_1^k\| + \|\eta_1^{k+1}\| + a_6 \|e_2^k\|_{1,N} + \|e_2^k\|_N + \|\eta_2^{k+1}\|_N + \|\bar{\partial}_t e_2^k\|_N + \|\bar{\partial}_t \eta_2^k\|_N \right. \\ &\quad + \|s^k - s^{k+\frac{1}{2}}\| + \|l^{k+1} - l^{k+\frac{3}{2}}\| + \|\bar{\partial}_t l^k - \bar{\partial}_t l^{k+\frac{1}{2}}\| + a_6 \|l_t^{k+\frac{1}{2}} - \bar{\partial}_t l^k\| + \|\bar{\partial}_t s^k - \bar{\partial}_t s^{k+\frac{1}{2}}\|_2 \\ &\quad + \|\bar{\partial}_t s_t^{k+\frac{1}{2}} - \bar{\partial}_t \bar{\partial}_t s^k\| + \|(I_N - I)(l^{k+1}\bar{\partial}_t s^k)\| + \|(I_N - I)(s^k \bar{\partial}_t l^k)\| + a_6 \|(I_N - I)(s_x^k \bar{s}^k)\| \\ &\quad \left. + a_6 \|(I_N - I)g^{k+\frac{1}{2}}\| + \|(I_N - I)\bar{\partial}_t f^{k+\frac{1}{2}}\| + cN^{\frac{1}{2}}\|((P_N - I)\bar{\partial}_t s^k)_x\| + \|((P_N - I)\bar{\partial}_t s_x^k)\| \right). \end{aligned}$$

Taking the sum for k from 0 to $n - 2$, using Hölder inequality, Taylor's expansion, Theorem 2.3, equation (2.6), Lemmas 2.2, 3.1 and the estimates below

$$\begin{aligned} \|\bar{\partial}_t l^k - \bar{\partial}_t l^{k+\frac{1}{2}}\| &= \frac{1}{\tau} \left\| \int_{t_{k+\frac{1}{2}}}^{t_{k+1}} (t_{k+1} - t) l_{tt} dt + \int_{t_k}^{t_{k+\frac{1}{2}}} (t - t_k) l_{tt} dt - \int_{t_{k+\frac{1}{2}}}^{t_{k+\frac{3}{2}}} (t_{k+\frac{3}{2}} - t) l_{tt} dt \right\| \\ &\leq \frac{\sqrt{5\tau}}{2\sqrt{3}} \left(\int_{t_k}^{t_{k+1}} \|l_{tt}\|^2 dt + \int_{t_{k+\frac{1}{2}}}^{t_{k+\frac{3}{2}}} \|l_{tt}\|^2 dt \right)^{\frac{1}{2}}, \\ \|\bar{\partial}_t s^k - \bar{\partial}_t s^{k+\frac{1}{2}}\| &= \left\| \frac{1}{\tau} \left(\int_{t_{k+1}}^{t_{k+\frac{3}{2}}} (t_{k+\frac{3}{2}} - t) s_{ttt} dt - \int_{t_{k+1}}^{t_{k+\frac{1}{2}}} (t_{k+\frac{1}{2}} - t) s_{ttt} dt \right) \right. \\ &\quad \left. - \frac{1}{2\tau^2} \left(\int_{t_{k+1}}^{t_{k+2}} (t_{k+2} - t)^2 s_{ttt} dt + \int_{t_{k+1}}^{t_k} (t_k - t)^2 s_{ttt} dt \right) \right\| \\ &\leq \left(\frac{11\tau}{60} \right)^{\frac{1}{2}} \left(\int_{t_{k+\frac{1}{2}}}^{t_{k+\frac{3}{2}}} \|s_{ttt}\|^2 dt + \int_{t_k}^{t_{k+2}} \|s_{ttt}\|^2 dt \right)^{\frac{1}{2}}, \\ \|(I_N - I)(s^k \bar{\partial}_t l^{k+1})\| &\leq c N^{\frac{7}{6} - \frac{r}{2}} \|s^k \bar{\partial}_t l^{k+1}\|_{r-2,A} \leq c N^{\frac{7}{6} - \frac{r}{2}} \max_t \|s\|_{r-2,A} \left(\frac{1}{\tau} \int_{t_{k+2}}^{t_{k+1}} \|l_t\|_{r-2,A}^2 dt \right)^{\frac{1}{2}}, \end{aligned}$$

and similarly,

$$\begin{aligned} \|(I_N - I)(l^{k+1} \bar{\partial}_t s^k)\| &\leq c N^{\frac{7}{6} - \frac{r}{2}} \max_t \|l\|_{r-2,A} \left(\frac{1}{\tau} \int_{t_{k+2}}^{t_{k+1}} \|s_t\|_{r-2,A}^2 dt \right)^{\frac{1}{2}}, \\ \|(I_N - I)\bar{\partial}_t f^{k+\frac{1}{2}}\| &\leq c N^{\frac{7}{6} - \frac{r}{2}} \left(\frac{1}{\tau} \int_{t_k}^{t_{k+1}} \|f_t\|_{r-2,A}^2 dt \right)^{\frac{1}{2}}, \\ c N^{\frac{1}{2}} \|((P_N - I)\bar{\partial}_t s^k)_x\| + \|((P_N - I)\bar{\partial}_t s_x^k)\| &\leq c N^{\frac{7}{6} - \frac{r}{2}} \left(\frac{1}{\tau} \int_{t_k}^{t_{k+1}} \|s_t\|_{r,A}^2 dt \right)^{\frac{1}{2}}, \end{aligned}$$

thus we deduce

$$\|\bar{\partial}_t e_1^{n-1}\|^2 \leq 5\|\bar{\partial}_t e_1^0\|^2 + 5a_6^2 a_{10}^2 a_{11} T \tau^2 + c T^2 a_6^2 a_{10}^2 a_{12} N^{2-r} + 5a_6^2 a_{10}^2 T \tau \sum_{k=0}^{n-1} (\|e_1^k\|_{1,N}^2 + \|\eta_1^k\|^2),$$

where $a_{11} = a_4 + a_7 + \int_0^T \|s_{ttt}\|^2 dt$ and

$$\begin{aligned} a_{12} &= a_5 + a_8 + \int_0^T (\|s_t\|_{r,A}^2 + \|l_t\|_{r-2,A}^2 + \|f_t\|_{r-2,A}^2) dt \\ &\quad + \max_t \|l\|_{r-2,A}^2 \int_0^T \|s_t\|_{r-2,A}^2 dt + \max_t \|s\|_{r-2,A}^2 \int_0^T \|l_t\|_{r-2,A}^2 dt. \end{aligned}$$

Substituting the above inequality into equation (3.12), we deduce that

$$\begin{aligned} \|e_{1x}^n\|_N^2 &\leq 5a_9 T \|\bar{\partial}_t e_1^0\|^2 + \|e_{1x}^0\|_N^2 + (a_3 a_4 + 5a_6^2 a_{10}^2 a_{11} T^2) \tau^2 + c (a_3 a_5 + a_6^2 a_{10}^2 a_{12} T^3) N^{2-r} \\ &\quad + (a_9 + 5a_6^2 a_{10}^2 T^2) \tau \sum_{k=0}^{n-1} (\|e_1^k\|_{1,N}^2 + \|\eta_1^k\|^2) + \frac{1}{2} \|e_1^n\|^2. \end{aligned}$$

Adding equations (3.10), (3.11), and the above inequality up together, we deduce that

$$\begin{aligned} \|e_1^n\|_{1,N}^2 + \|\eta_1^n\|^2 &\leq 8(\|e_1^0\|_{1,N}^2 + \|\eta_1^0\|^2) + 10a_9 T \|\bar{\partial}_t e_1^0\|^2 + a_{14}(\tau^2 + N^{2-r}) + a_{13} \tau \sum_{k=0}^{n-1} (\|e_1^k\|_{1,N}^2 + \|\eta_1^k\|^2), \end{aligned} \tag{3.14}$$

where $a_{13} = 2(4a_3^2T + 4a_6^2T + a_9 + 5a_6^2a_{10}^2T^2)$ and

$$a_{14} = 2 \max \{4a_3^2a_4T + a_6^2a_7T + a_3a_4 + 5a_6^2a_{10}^2a_{11}T^2, ca_3^2a_5T^2 + ca_6^2a_8T^2 + c(a_3a_5 + a_6^2a_{10}^2a_{12}T^3)\}.$$

Now we estimate the initial values. Using equation (3.3), the definition of P_N , triangular inequality, Lemmas 2.2, 3.1, Theorem 2.3, and the property $\|u_{N,x}\|_N \leq \|u_{N,x}\|$ due to $I_N u_{N+1} = P_N u_{N+1}$, we obtain

$$\|e_1^0\|_{1,N}^2 \leq \|e_1^0\|_1^2 \leq 2(\|(I_N - I)s_0\|_1^2 + \|(P_N - I)s_0\|_1^2) \leq cN^{\frac{4}{3}-r}\|s_0\|_{r,A}^2, \quad \|\eta_1^0\|^2 \leq cN^{\frac{7}{3}-r}\|l_0\|_{r-2,A}^2.$$

For the estimate $\|\bar{\partial}_t e_1^0\|$, letting $k = 0$ in equation (3.1), setting $v = \bar{\partial}_t e_1^0$ and considering the imaginary part, we obtain

$$\begin{aligned} \|\bar{\partial}_t e_1^0\|^2 &\leq 2\text{Im}(e_{1x}^0, \bar{\partial}_t e_{1x}^0)_N + \alpha \text{Im}(I_N(s_N^0 l_N^0) - s^{\frac{1}{2}} l^{\frac{1}{2}}, \bar{\partial}_t e_1^0) + \text{Re}(s_t^{\frac{1}{2}} - \bar{\partial}_t s^0, \bar{\partial}_t e_1^0) \\ &\quad + \text{Im}((P_N s_N^0)_x, \bar{\partial}_t e_{1x}^0)_N - (s_x^{\frac{1}{2}}, \bar{\partial}_t e_{1x}^0)) + \text{Im}((I_N - I)f^{\frac{1}{2}}, \bar{\partial}_t e_1^0) \\ &\leq \left(cN^{\frac{1}{2}}\|e_{1x}^0\|_N + a_3(\|e_1^0\| + \|\eta_1^0\| + \|e_2^0\|_N + \|\eta_2^0\|_N + \|s^0 - s^{\frac{1}{2}}\|_2 + \|l^0 - l^{\frac{1}{2}}\| + \|s_t^{\frac{1}{2}} - \bar{\partial}_t s^0\| \right. \\ &\quad \left. + \|((P_N - I)s_x^0)_x\| + cN^{\frac{1}{2}}\|((P_N - I)s_x^0)\| + \|(I_N - I)(s^0 l^0)\| + \|(I_N - I)f^{\frac{1}{2}}\| \right) \|\bar{\partial}_t e_1^0\|. \end{aligned} \quad (3.15)$$

By an analogue approach for the estimation of equation (3.10), we infer that

$$\|\bar{\partial}_t e_1^0\|^2 \leq a_3^2 \max\{a_4 T, c a_5 T^2\} (\tau^2 + N^{\frac{7}{3}-r}).$$

Substituting the initial values into equation (3.14) yields

$$\|e_1^n\|_{1,N}^2 + \|\eta_1^n\|^2 \leq a_{15}(\tau^2 + N^{\frac{7}{3}-r}) + a_{13}\tau \sum_{k=0}^{n-1} (\|e_1^k\|_{1,N}^2 + \|\eta_1^k\|^2),$$

where $a_{15} = c a_5 + a_3^2 \max\{a_4, a_5\} + a_{14}$. Let $a_{15} \exp(a_{13}T)(\tau^2 + N^{\frac{7}{3}-r}) \leq N^{-\frac{1}{2}}$ meet the condition 3 of Lemma 3.2, i.e., N is sufficiently big and τ is sufficiently small such that $\tau^2 N^{\frac{1}{2}}$ is sufficiently small and $r \geq 3$, then we deduce

$$\|e_1^n\|_{1,N}^2 + \|\eta_1^n\|^2 \leq a_{15} \exp^{a_{13}T} (\tau^2 + N^{\frac{7}{3}-r}), \quad 0 < n \leq M.$$

Finally, using the triangle inequality and Lemma 2.2, we have

$$\|s^n - s_N^n\|_{1,N} + \|l^n - l_N^n\| \leq \|e_2^n\|_{1,N} + \|e_1^n\|_{1,N} + \|\eta_2^n\| + \|\eta_1^n\| \leq C(\tau + N^{\frac{7}{6}-\frac{r}{2}}), \quad n = 0, 1, \dots, M,$$

where $C = \sqrt{2a_{15}} \exp(a_{13}T/2)$.

Therefore, we finish the proof of this theorem. \square

4. Modified Hermite spectral method for LS equations

In this section, we first make a priori estimates of discrete solutions then prove the stability and convergence of the scheme (2.10)-(2.13).

Lemma 4.1 ([17]). *Assume that $y_1 \geq 0$, h_n , φ_n are non-negative sequences for $n \geq 1$, and φ_n satisfies*

$$\begin{cases} \varphi_1 \leq y_1, \\ \varphi_n \leq y_1 + \tau \sum_{j=1}^{n-1} h_j \varphi_j, \quad n \geq 2. \end{cases}$$

Then it follows

$$\varphi_n \leq y_1 \exp(\tau \sum_{j=1}^{n-1} h_j), \quad n \geq 2.$$

4.1. A priori estimates of the fully discrete scheme

In what follows, we shall make a priori estimates for equations (2.10)-(2.13) by using the above lemmas.

Lemma 4.2. If $s_0 \in H_A^3(\mathbf{R})$, $l_0 \in H_A^1(\mathbf{R})$, $f \in L^\infty(0, T; H_A^1(\mathbf{R}))$, then

$$\|s_N^n\| \leq E_{0s}, \quad n = 0, 1, 2, \dots, M,$$

where E_{0s} is a constant depending on T , s_0 and f .

Proof. Taking $v = s_N^k$ in equation (2.10), and taking the imaginary part, we have

$$\|s_N^k\|_t \leq \|f^k\|_N, \quad k = 0, 2, \dots, M-1.$$

Using equations (2.12), (2.13), triangle inequality, Theorem 2.3, and Lemma 3.1, we have

$$\begin{aligned} \|s_N^0\| &\leq \|I_N s_0 - s_0\| + \|s_0\| \leq c \|s_0\|_{1,A}, \\ \|s_N^1\| &\leq c \|s_0 + i\tau(s_{0xx} - \alpha s_0 l_0 - f^0)\|_{1,A} \\ &\leq c (\|s_0\|_{1,A} + \|s_{0xx}\|_{1,A} + \alpha \|s_0\|_{1,A} \|l_0\|_{1,A} + \|f^0\|_{1,A}). \end{aligned}$$

Thus we infer that

$$\|s_N^n\| \leq c (\|s_0\|_{1,A} + \|s_{0xx}\|_{1,A} + \alpha \|s_0\|_{1,A} \|l_0\|_{1,A} + \|f\|_{L^\infty(0,T;H_A^1(\mathbf{R}))}) \triangleq E_{0s}, \quad n = 0, 1, \dots, M.$$

□

Lemma 4.3. Assume that $s_0 \in H_A^4(\mathbf{R})$, $l_0 \in H_A^2(\mathbf{R})$, $g \in L^\infty(0, T; H_A^1(\mathbf{R}))$, $f \in L^\infty(0, T; H_A^2(\mathbf{R}))$ and $f_t \in L^2(0, T; H_A^1(\mathbf{R}))$, then we obtain

$$\|s_{Nx}^n\| \leq E_{1s}, \quad \|l_N^n\| \leq E_{0l}, \quad n = 0, 1, \dots, M, \quad \|l_{Nt}^n\| \leq E'_{0l}, \quad n = 1, 2, \dots, M-1,$$

where E_{1s} , E_{0l} , and E'_{0l} are constants depending on T , s_0 , l_0 , f , and g .

Proof. First we estimate norms $\|l_N^k\|$ and $\|l_{Nt}^k\|$. Setting $v = l_N^k$ in equation (2.11), then using Sobolev inequality $\|s_N^k\|_\infty \leq \|s_N^k\|^{\frac{1}{2}} \|s_{Nx}^k\|^{\frac{1}{2}}$, the property $\|s_{Nx}^k\|_N \leq \|s_{Nx}^k\|$ due to $I_N s_{N+1}^k = P_N s_{N+1}^k$ and Lemma 4.2, we obtain

$$\frac{1}{2} \|l_N^k\|_t^2 \leq 2\beta \|s_N^k\|^{\frac{1}{2}} \|s_{Nx}^k\|^{\frac{3}{2}} \|l_N^k\| + \|g^k\|_N \|l_N^k\| \leq (2\beta E_{0s}^{\frac{1}{2}} \|s_{Nx}^k\|^{\frac{3}{2}} + \|g^k\|_N) \|l_N^k\|.$$

It further gives,

$$\|l_N^{k+1}\| - \|l_N^{k-1}\| \leq 4\beta E_{0s}^{\frac{1}{2}} \tau \|s_{Nx}^k\|^{\frac{3}{2}} + 2\tau \|g^k\|_N.$$

Taking the sum for k from 1 to $n-1$, we infer that

$$\|l_N^n\| + \|l_N^{n-1}\| \leq \|l_N^0\| + \|l_N^1\| + cT \max_t \|g\|_{1,A} + 4\beta E_{0s}^{\frac{1}{2}} \tau \sum_{k=1}^{n-1} \|s_{Nx}^k\|^{\frac{3}{2}}, \quad n = 2, 3, \dots, M. \quad (4.1)$$

Using equation (2.11), Lemma 4.2 and Theorem 2.3, we deduce that

$$\|l_{Nt}^k\| \leq 2\beta \|s_N^k\|^{\frac{1}{2}} \|s_{Nx}^k\|^{\frac{3}{2}} + \|g^k\|_N \leq 2\beta E_{0s}^{\frac{1}{2}} \|s_{Nx}^k\|^{\frac{3}{2}} + c \max_t \|g\|_{1,A}, \quad k = 1, 2, \dots, M-1. \quad (4.2)$$

Next we estimate $\|s_{Nx}^k\|$. To the end, setting $v = s_{Nx}^k$ in equation (2.10) and taking the real part, then

taking the sum for k from 1 to $n - 1$, using the identity

$$2\tau \sum_{k=1}^{n-1} (u^k, v_k) = -2\tau \sum_{k=1}^{n-1} (u_k^k, v^k) + (u^n, v^{n-1}) + (u^{n-1}, v^n) - (u^1, v^0) - (u^0, v^1), \quad (4.3)$$

we derive that

$$\begin{aligned} \|s_{Nx}^n\|^2 + \|s_{Nx}^{n-1}\|^2 - \|s_{Nx}^0\|^2 - \|s_{Nx}^1\|^2 &= 4\tau \sum_{k=1}^{n-1} \operatorname{Re}(f^k, s_{N\hat{t}}^k)_N - 2\alpha\tau \sum_{k=1}^{n-1} (l_N^k, |s_N^k|^2)_N \\ &= -4\tau \sum_{k=1}^{n-1} \operatorname{Re}(f_{\hat{t}}^k, s_N^k)_N + 2 \left(\operatorname{Re}(f^n, s_N^{n-1})_N + \operatorname{Re}(f^{n-1}, s_N^n)_N \right. \\ &\quad \left. - \operatorname{Re}(f^1, s_N^0)_N - \operatorname{Re}(f^0, s_N^1)_N \right) \\ &\quad + 2\alpha\tau \sum_{k=1}^{n-1} (l_{N\hat{t}}^k, |s_N^k|^2)_N - \alpha \left((l_N^n, |s_N^{n-1}|^2)_N + (l_N^{n-1}, |s_N^n|^2)_N \right. \\ &\quad \left. - (l_N^1, |s_N^0|^2)_N - (l_N^0, |s_N^1|^2)_N \right). \end{aligned} \quad (4.4)$$

Using Hölder inequality, Lemma 4.2 and Theorem 2.3, we obtain

$$\begin{aligned} -4\tau \sum_{k=1}^{n-1} \operatorname{Re}(f_{\hat{t}}^k, s_N^k)_N &\leq 4\tau \sum_{k=1}^{n-1} \left\| \frac{1}{2\tau} \int_{t_{k-1}}^{t_{k+1}} f_t dt \right\|_N \|s_N^k\| \leq cT^{\frac{1}{2}} E_{0s} \left(\int_0^T \|f_t\|_{1,A}^2 dt \right)^{\frac{1}{2}}, \\ 2\operatorname{Re}(f^{k_1}, s_N^{k_2})_N &\leq cE_{0s} \max_t \|f\|_{1,A}, \quad (k_1, k_2) = (n, n-1), (n-1, n), (1, 0) \text{ or } (0, 1). \end{aligned}$$

According to equation (4.2), we have

$$2\alpha\tau \sum_{k=1}^{n-1} (l_{N\hat{t}}^k, |s_N^k|^2)_N \leq c\alpha T E_{0s}^{\frac{3}{2}} \max_t \|g\|_{1,A}^{\frac{4}{3}} + (4\alpha\beta E_{0s}^2 + \frac{1}{2}\alpha E_{0s}^{\frac{3}{2}})\tau \sum_{k=1}^{n-1} \|s_{Nx}^k\|^2.$$

Using equation (4.1) and Sobolev inequality for $(k_1, k_2) = (n, n-1)$ or $(n-1, n)$, we deduce

$$\begin{aligned} \alpha(l_N^{k_1}, |s_N^{k_2}|^2)_N &\leq \alpha E_{0s}^{\frac{3}{2}} \|s_{Nx}^{k_2}\|^{\frac{1}{2}} (\|l_N^0\| + \|l_N^1\| + cT \max_t \|g\|_{1,A} + 4\beta E_{0s}^{\frac{1}{2}} \tau \sum_{k=1}^{k_1-1} \|s_{Nx}^k\|^{\frac{3}{2}}) \\ &\leq \frac{1}{2} \|s_{Nx}^{k_2}\|^2 + \frac{3}{4} \alpha^{\frac{4}{3}} E_{0s}^2 (\|l_N^0\| + \|l_N^1\| + cT \max_t \|g\|_{1,A})^{\frac{4}{3}} \\ &\quad + \frac{3}{4} T^{\frac{1}{3}} (4\alpha\beta E_{0s}^2)^{\frac{4}{3}} \tau \sum_{k=1}^{k_1-1} \|s_{Nx}^k\|^2, \\ \alpha(l_N^1, |s_N^0|^2)_N + \alpha(l_N^0, |s_N^1|^2)_N &\leq \frac{1}{4} (\|s_{Nx}^0\|^2 + \|s_{Nx}^1\|^2) + \frac{3}{4} \alpha^{\frac{4}{3}} E_{0s}^2 (\|l_N^0\|^{\frac{4}{3}} + \|l_N^1\|^{\frac{4}{3}}). \end{aligned}$$

Substituting all the above estimates into equation (4.4) yields

$$\|s_{Nx}^n\|^2 \leq y_1 + h\tau \sum_{k=1}^{n-1} \|s_{Nx}^k\|^2, \quad n = 2, 3, \dots, M, \quad (4.5)$$

where

$$y_1 = \frac{5}{2} (\|s_{Nx}^0\|^2 + \|s_{Nx}^1\|^2) + cT^{\frac{1}{2}} E_{0s} \left(\int_0^T \|f_t\|_{1,A}^2 dt \right)^{\frac{1}{2}} + cE_{0s} \max_t \|f\|_{1,A}$$

$$+ c\alpha T E_{0s}^{\frac{3}{2}} \max_t \|g\|_{1,A}^{\frac{4}{3}} + 3\alpha^{\frac{4}{3}} E_{0s}^2 (\|l_N^0\| + \|l_N^1\| + cT \max_t \|g\|_{1,A})^{\frac{4}{3}},$$

$$h = 8\alpha\beta E_{0s}^2 + \alpha E_{0s}^{\frac{3}{2}} + 3T^{\frac{1}{3}}(4\alpha\beta E_{0s}^2)^{\frac{4}{3}}.$$

It is obvious to see that $\|s_{Nx}^1\|^2 \leq y_1$. For initial values, using equations (2.12), (2.13), and Lemma 3.1, Theorem 2.3, we obtain

$$\begin{aligned} \|s_{Nx}^0\| &\leq \|(I_N s_0 - s_0)_x\| + \|s_{0x}\| \leq c\|s_0\|_{2,A}, \quad \|l_N^0\| \leq c\|l_0\|_{1,A}, \\ \|s_{Nx}^1\| &\leq c(\|s_0\|_{2,A} + \|s_{0x}\|_{2,A} + \alpha\|s_0\|_{2,A}\|l_0\|_{2,A} + \max_t \|f\|_{2,A}) \triangleq b_1, \\ \|l_N^1\| &\leq c(\|l_0\|_{2,A} + \beta\|s_0\|_{1,A}\|s_{0x}\|_{1,A} + \max_t \|g\|_{1,A}) \triangleq b_2. \end{aligned} \quad (4.6)$$

Now applying Lemma 4.1 for equation (4.5) leads to

$$\|s_{Nx}^n\|^2 \leq y \exp(hT) \triangleq E_{1s}^2, \quad n = 2, 3, \dots, M, \quad (4.7)$$

where

$$\begin{aligned} y &= c\|s_0\|_{2,A} + b_1 + cT^{\frac{1}{2}} E_{0s} \left(\int_0^T \|f_t\|_{1,A}^2 dt \right)^{\frac{1}{2}} + cE_{0s} \max_t \|f\|_{1,A} + c\alpha T E_{0s}^{\frac{3}{2}} \max_t \|g\|_{1,A}^{\frac{4}{3}} \\ &\quad + 3\alpha^{\frac{4}{3}} E_{0s}^2 (c\|l_0\|_{1,A} + b_2 + cT \max_t \|g\|_{1,A})^{\frac{4}{3}}. \end{aligned}$$

Substituting equation (4.7) into equations (4.1) and (4.2), respectively, we obtain

$$\|l_N^n\| \leq c\|l_0\|_{1,A} + b_2 + cT \max_t \|g\|_{1,A} + 4\beta E_{0s}^{\frac{1}{2}} T E_{1s}^{\frac{3}{2}} \triangleq E_{0l}, \quad n = 2, 3, \dots, M$$

and

$$\|l_{Nt}^n\| \leq c \max_t \|g\|_{1,A} + 2\beta E_{0s}^{\frac{1}{2}} E_{1s}^{\frac{3}{2}} \triangleq E'_{0l}, \quad n = 1, 2, \dots, M-1.$$

Consequently, the proof of Lemma 4.3 is accomplished. \square

Lemma 4.4. If $s_0 \in H_A^5(\mathbf{R})$, $l_0 \in H_A^3(\mathbf{R})$, $g \in L^\infty(0, T; H_A^1(\mathbf{R}))$, $f \in L^\infty(0, T; H_A^3(\mathbf{R}))$, and $f_t \in L^2(0, T; H_A^1(\mathbf{R}))$, we obtain

$$\|s_{Nt}^n\| \leq E'_{0s}, \quad n = 1, 2, \dots, M-1,$$

where E'_{0s} is a constant depending on T , s_0 , l_0 , f , and g .

Proof. Setting $w_N^k = s_{Nt}^k$, then making central difference quotient for equation (2.10), we obtain

$$i(w_{Nt}^k, v) + (w_{Nx}^k, v_x) = \frac{\alpha}{2\tau} (s_N^{k+1} l_N^{k+1} - s_N^k l_N^k, v)_N + (f_t^k, v)_N, \quad k = 1, 2, \dots, M-2. \quad (4.8)$$

Setting $v = w_N^k$ in equation (4.8), taking the imaginary part, using Hölder inequality, Lemmas 4.2 and 4.3, one has

$$\frac{1}{2} \|w_N^k\|_t^2 = \text{Im}(\alpha s_N^k l_N^k + f_t^k, w_N^k)_N \leq (\alpha E_{0s}^{\frac{1}{2}} E_{1s}^{\frac{1}{2}} E'_{0l} + \|f_t^k\|_N) \|w_N^k\|.$$

It further gives,

$$\|w_N^{k+1}\| - \|w_N^{k-1}\| \leq 2\tau (\alpha E_{0s}^{\frac{1}{2}} E_{1s}^{\frac{1}{2}} E'_{0l} + \|f_t^k\|_N).$$

Taking the sum for k from 2 to $n-2$ and using Hölder inequality, we infer that

$$\|w_N^{n-1}\|^2 + \|w_N^{n-2}\|^2 \leq 4 \left(\|w_N^1\|^2 + \|w_N^2\|^2 + 4\alpha^2 T^2 E_{0s} E_{1s} E'_{0l} + cT \int_0^T \|f_t\|_{1,A}^2 dt \right). \quad (4.9)$$

Now we estimate $\|w_N^1\|$ and $\|w_N^2\|$, in other words $\|s_{Nt}^1\|$ and $\|s_{Nt}^2\|$. Letting $k=1$ in equation (2.10) then

setting $v = s_{N\hat{t}}^1$ in and taking the imaginary part, using equation (4.6) and Theorem 2.3, it follows

$$\begin{aligned}\|s_{N\hat{t}}^1\|^2 &= \text{Im}(s_{Nxx}^0, s_{N\hat{t}}^1) + \alpha \text{Im}(l_N^1 s_N^0, s_{N\hat{t}}^1)_N + \text{Im}(f^1, s_{N\hat{t}}^1)_N \\ &\leq c(\|s_0\|_{3,A} + \alpha b_2 \|s_0\|_{1,A}^{\frac{1}{2}} \|s_0\|_{2,A}^{\frac{1}{2}} + \max_t \|f\|_{1,A}) \|s_{N\hat{t}}^1\|.\end{aligned}$$

Namely,

$$\|s_{N\hat{t}}^1\| \leq c(\|s_0\|_{3,A} + \alpha b_2 \|s_0\|_{1,A}^{\frac{1}{2}} \|s_0\|_{2,A}^{\frac{1}{2}} + \max_t \|f\|_{1,A}) \triangleq b_3. \quad (4.10)$$

Similarly to equation (4.10), setting $k = 2$ in equation (2.10) and using Lemmas 4.2, 4.3, and Theorem 2.3, we have

$$\begin{aligned}\|s_{N\hat{t}}^2\|^2 &= \text{Im}(s_{Nxx}^1, s_{N\hat{t}}^2) + \text{Im}(I_N(l_N^2 s_N^1), s_{N\hat{t}}^2) + \text{Im}(f^2, s_{N\hat{t}}^2)_N \\ &\leq c(\|s_0\|_{3,A} + \|s_{0xx}\|_{3,A} + \alpha \|s_0\|_{3,A} \|l_0\|_{3,A} + \alpha b_1^{\frac{1}{2}} E_{0s}^{\frac{1}{2}} E_{0l} + \max_t \|f\|_{3,A}) \|s_{N\hat{t}}^2\|.\end{aligned}$$

That is,

$$\|s_{N\hat{t}}^2\| \leq c(\|s_0\|_{3,A} + \|s_{0xx}\|_{3,A} + \alpha \|s_0\|_{3,A} \|l_0\|_{3,A} + \alpha b_1^{\frac{1}{2}} E_{0s}^{\frac{1}{2}} E_{0l} + \max_t \|f\|_{3,A}) \triangleq b_4. \quad (4.11)$$

Substituting equations (4.10) and (4.11) into (4.9), we obtain

$$\|w_N^n\|^2 \leq 4(b_3^2 + b_4^2 + 4\alpha^2 T^2 E_{0s} E_{1s} E_{0l}^2 + cT \int_0^T \|f_t\|_{1,A}^2 dt) \triangleq E_{0s}^{'2}.$$

Finally, we finish the proof of Lemma 4.4. \square

4.2. Numerical stability of the fully discrete scheme

The main purpose in this section is to prove the unconditional stability for the discrete scheme (2.10)-(2.13).

Suppose that s_{Nj}^k and l_{Nj}^k are two solutions of equations (2.10)-(2.13) with the initial values s_{Nj}^0 , s_{Nj}^1 , l_{Nj}^0 , l_{Nj}^1 and the source terms f_j , g_j ($j = 1, 2$), respectively. We can obtain the following results as proved in Subsection 4.1:

$$\|s_{Nj}^k\| \leq E_{0sj}, \quad \|s_{Njx}^k\| \leq E_{1sj}, \quad \|s_{Nj\hat{t}}^k\| \leq E_{0sj}', \quad j = 1, 2 \quad (4.12)$$

and

$$\|l_{Nj}^k\| \leq E_{0lj}, \quad \|l_{Nj\hat{t}}^k\| \leq E_{0lj}', \quad j = 1, 2, \quad (4.13)$$

where E_{0sj} , E_{1sj} and E_{0lj} depend on s_{Nj}^0 , s_{Nj}^1 , l_{Nj}^0 , l_{Nj}^1 , f_j and g_j ($j = 1, 2$).

Setting $u_N^k = s_{N1}^k - s_{N2}^k$, $v_N^k = l_{N1}^k - l_{N2}^k$, $\tilde{f}^k = f_1^k - f_2^k$, and $\tilde{g}^k = g_1^k - g_2^k$, we can find that u_N^k and v_N^k satisfy the following equations

$$\left\{ \begin{array}{l} i(u_{N\hat{t}}^k, v) + (u_{N\hat{t}}^k, v_x) = \alpha(s_{N1}^k l_{N1}^k - s_{N2}^k l_{N2}^k, v)_N + (\tilde{f}^k, v)_N, \\ (v_{N\hat{t}}^k, v) + \beta((|s_{N1}^k|^2)_x - (|s_{N2}^k|^2)_x, v)_N = (\tilde{g}^k, v)_N, \end{array} \right. \quad k = 1, 2, \dots, M-1, \quad (4.14)$$

$$(v_{N\hat{t}}^k, v) + \beta((|s_{N1}^k|^2)_x - (|s_{N2}^k|^2)_x, v)_N = (\tilde{g}^k, v)_N, \quad k = 1, 2, \dots, M-1. \quad (4.15)$$

The following result is regarding the stability of the fully discrete scheme (2.10)-(2.13).

Theorem 4.5. *Assume that initial values and source terms satisfy the conditions of Lemmas 4.2-4.4, then the fully discrete scheme (2.10)-(2.13) is unconditionally stable*

$$\begin{aligned}\|u_N^n\|_1^2 + \|v_N^n\|_1^2 &\leq C \left(\|u_N^0\|_1^2 + \|u_N^1\|_1^2 + \|v_N^0\|_1^2 + \|v_N^1\|_1^2 + \|\tilde{g}\|_{L^\infty(0,T;H^1(\mathbf{R}))}^2 \right. \\ &\quad \left. + \|\tilde{f}\|_{L^\infty(0,T;H^1(\mathbf{R}))}^2 + \int_0^T \|\tilde{f}_t\|_{1,A}^2 dt \right), \quad n = 1, 2, \dots, M,\end{aligned}$$

where the constant C is independent of τ and N .

Proof. Setting $v = u_N^k$ in equation (4.14), taking the imaginary part, then using Hölder inequality and equation (4.12), we have

$$\frac{1}{2} \|u_N^k\|_{\hat{t}}^2 = \alpha \operatorname{Im}(s_{N1}^{\bar{k}} v_N^k, u_N^k)_N + \operatorname{Im}(f_N^k, u_N^k)_N \leq (\alpha E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} \|v_N^k\| + \|\tilde{f}^k\|_N) \|u_N^k\|.$$

After simplification,

$$\|u_N^k\|_{\hat{t}} \leq \alpha E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} \|v_N^k\| + \|\tilde{f}^k\|_N.$$

Taking the sum for k from 1 to $n-1$, we infer that

$$\|u_N^n\| + \|u_N^{n-1}\| \leq \|u_N^0\| + \|u_N^1\| + cT \max_t \|\tilde{f}\|_{1,A} + 2\alpha E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} \tau \sum_{k=0}^{n-1} \|v_N^k\|. \quad (4.16)$$

Now we estimate $\|v_N^k\|$. Taking $v = v_N^{\bar{k}}$ in equation (4.15), using Hölder inequality, Young's inequality, $\|u_{Nx}\|_N \leq \|u_{Nx}\|$ due to $I_N u_{N+1} = P_N u_{N+1}$ and equation (4.12), we deduce that

$$\begin{aligned} \frac{1}{2} \|v_N^k\|_{\hat{t}}^2 &\leq 2\beta (\|\tilde{s}_{N1}^k\|_{\infty} \|u_{Nx}^k\| + \|s_{N2x}^k\| \|u_N^k\|^{\frac{1}{2}} \|u_{Nx}^k\|^{\frac{1}{2}}) \|v_N^{\bar{k}}\| + \|\tilde{g}^k\|_N \|v_N^{\bar{k}}\| \\ &\leq \beta b_5 (\|u_{Nx}^k\| + \|u_N^k\|) \|v_N^{\bar{k}}\| + \|\tilde{g}^k\|_N \|v_N^{\bar{k}}\|. \end{aligned}$$

That is,

$$\|v_N^k\|_{\hat{t}} \leq \beta b_5 (\|u_{Nx}^k\| + \|u_N^k\|) + \|\tilde{g}^k\|_N,$$

where $b_5 = 2E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} + E_{1s2}$. Evaluating the sum for k from 1 to $n-1$, we deduce

$$\|v_N^n\| + \|v_N^{n-1}\| \leq \|v_N^0\| + \|v_N^1\| + cT \max_t \|\tilde{g}\|_{1,A} + 2\beta b_5 \tau \sum_{k=0}^{n-1} (\|u_N^k\| + \|u_{Nx}^k\|). \quad (4.17)$$

Now we estimate $\|u_{Nx}^k\|$ on the right hand of equation (4.17). Setting $v = u_{N\hat{t}}^k$ in equation (4.14) and considering the real part, then taking the sum for k from 1 to $n-1$, we obtain

$$\begin{aligned} &\|u_{Nx}^n\|^2 + \|u_{Nx}^{n-1}\|^2 - \|u_{Nx}^0\|^2 - \|u_{Nx}^1\|^2 \\ &= -4\alpha\tau \operatorname{Re} \sum_{k=1}^{n-1} (s_{N1}^{\bar{k}} v_N^k, u_{N\hat{t}}^k)_N - 2\alpha\tau \sum_{k=1}^{n-1} (l_{N2}^k, |u_N^k|_{\hat{t}}^2)_N - 4\tau \operatorname{Re} \sum_{k=1}^{n-1} (\tilde{f}^k, u_{N\hat{t}}^k)_N. \end{aligned} \quad (4.18)$$

Now we estimate the terms on the right hand side of equation (4.18), respectively. For the first term, using equation (4.3), Hölder inequality, equation (4.12) and $\|v_{N\hat{t}}^k\| \leq \beta b_5 (\|u_{Nx}^k\| + \|u_N^k\|) + \|\tilde{g}^k\|_N$, we infer that

$$\begin{aligned} -4\alpha\tau \operatorname{Re} \sum_{k=1}^{n-1} (s_{N1}^{\bar{k}} v_N^k, u_{N\hat{t}}^k)_N &= 4\alpha\tau \operatorname{Re} \sum_{k=1}^{n-2} ((s_{N1}^{\bar{k}} v_N^k)_{\hat{t}}, u_N^k)_N - 2\alpha \operatorname{Re} \left((s_{N1}^{\bar{n-2}} v_N^{n-2}, u_N^{n-1})_N \right. \\ &\quad \left. + (s_{N1}^{\bar{n-1}} v_N^{n-1}, u_N^n)_N - (s_{N1}^{\bar{0}} v_N^0, u_N^1)_N - (s_{N1}^{\bar{1}} v_N^1, u_N^0)_N \right) \\ &\leq 4\alpha\tau \sum_{k=1}^{n-2} (E'_{0s1} \|v_N^{k+1}\| \|u_N^k\|^{\frac{1}{2}} \|u_{Nx}^k\|^{\frac{1}{2}} + E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} \|v_N^k\| \|u_N^k\|) \\ &\quad + 2\alpha E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} (\|v_N^{n-2}\| \|u_N^{n-1}\| + \|v_N^{n-1}\| \|u_N^n\| + \|v_N^0\| \|u_N^1\| + \|v_N^1\| \|u_N^0\|) \\ &\leq \alpha E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} (cT \max_t \|\tilde{g}\|_{1,A}^2 + \|u_N^0\|^2 + \|u_N^1\|^2 + \|v_N^0\|^2 + \|v_N^1\|^2) \\ &\quad + b_6 \tau \sum_{k=1}^{n-2} (\|v_N^{k+1}\|^2 + \|u_N^k\|_1^2) \\ &\quad + \alpha E_{0s1}^{\frac{1}{2}} E_{1s1}^{\frac{1}{2}} (\|v_N^{n-1}\|^2 + \|v_N^{n-2}\|^2 + \|u_N^{n-1}\|^2 + \|u_N^n\|^2), \end{aligned}$$

where $b_6 = 2\alpha(E'_{0s1} + E^{\frac{1}{2}}_{0s1}E^{\frac{1}{2}}_{1s1}(5\beta b_5 + 2))$. Similarly, using equation (4.13), we have

$$\begin{aligned} -2\alpha\tau \sum_{k=1}^{n-1} (l_{N2}^k, |u_N^k|_t^2)_N &\leq \frac{3}{4}E_{0l2}^{\frac{4}{3}}\alpha^{\frac{4}{3}}(\|u_N^1\|^2 + \|u_N^0\|^2) + \frac{1}{4}(\|u_{Nx}^1\|^2 + \|u_{Nx}^0\|^2) \\ &\quad + \frac{3}{2}\alpha E_{0l2}^{\prime} \tau \sum_{k=2}^{n-2} \|u_N^k\|_1^2 + \frac{3}{4}E_{0l2}^{\frac{4}{3}}\alpha^{\frac{4}{3}}(\|u_N^{n-1}\|^2 + \|u_N^n\|^2) + \frac{1}{4}(\|u_{Nx}^n\|^2 + \|u_{Nx}^{n-1}\|^2), \\ -4\tau \operatorname{Re} \sum_{k=1}^{n-1} (\tilde{f}^k, u_{Nt}^k)_N &\leq \|u_N^1\|^2 + \|u_N^0\|^2 + c \max_t \|\tilde{f}\|_{1,A}^2 + c \int_0^T \|\tilde{f}_t\|_{1,A}^2 dt + 2\tau \sum_{k=1}^{n-1} \|u_N^k\|^2 \\ &\quad + \|u_N^n\|^2 + \|u_N^{n-1}\|^2. \end{aligned}$$

Substituting the above three estimates into equation (4.18) and using equations (4.16) and (4.17) leads to

$$\begin{aligned} \|u_{Nx}^n\|^2 &\leq +b_7 \left(\|u_N^0\|_1^2 + \|v_N^0\|^2 + \|u_N^1\|_1^2 + \|v_N^1\|^2 + \max_t (\|\tilde{f}\|_{1,A}^2 + \|\tilde{g}\|_{1,A}^2) + \int_0^T \|\tilde{f}_t\|_{1,A}^2 dt \right) \\ &\quad + b_8 \tau \sum_{k=1}^{n-1} (\|v_N^k\|^2 + \|u_N^k\|_1^2), \end{aligned} \quad (4.19)$$

where

$$\begin{aligned} b_7 &= 5\alpha^{\frac{4}{3}}E_{0l2}^{\frac{4}{3}} + c\alpha E_{0s1}^{\frac{1}{2}}E_{1s1}^{\frac{1}{2}}T + \frac{20}{3}, \\ b_8 &= \frac{4}{3}b_6 + \max \left\{ 2\alpha E'_{0l2} + \frac{80}{3}\alpha\beta^2TE_{0s1}^{\frac{1}{2}}E_{1s1}^{\frac{1}{2}}b_5^2 + \frac{8}{3}, 16\alpha^2E_{0s1}E_{1s1}T(\alpha^{\frac{4}{3}}E_{0l2}^{\frac{4}{3}} + \frac{4}{3}\alpha E_{0s1}^{\frac{1}{2}}E_{1s1}^{\frac{1}{2}} + \frac{4}{3}) \right\}. \end{aligned}$$

Combining equations (4.16), (4.17), and (4.19) together, we obtain

$$\|u_N^n\|_1^2 + \|v_N^n\|^2 \leq y_1 + h\tau \sum_{k=1}^{n-1} (\|v_N^k\|^2 + \|u_N^k\|_1^2), \quad n = 1, 2, \dots, M, \quad (4.20)$$

where

$$\begin{aligned} y_1 &= (b_7 + \max\{5, cT^2\}) \left(\|u_N^0\|_1^2 + \|v_N^0\|^2 + \max_t (\|\tilde{g}\|_{1,A}^2 + \|\tilde{f}\|_{1,A}^2) + \int_0^T \|\tilde{f}_t\|_{1,A}^2 dt \right), \\ h &= b_8 + \max \{16\alpha^2E_{0s1}E_{1s1}T, 20\beta^2b_5^2T\}. \end{aligned}$$

Setting $\varphi_n = \|u_N^n\|_1^2 + \|v_N^n\|^2$, it is obvious that $\varphi_1 \leq y_1$. Then applying Lemma 4.1 to equation (4.20) yields

$$\varphi_n \leq y_1 \exp(hT), \quad n = 1, 2, \dots, M.$$

Therefore, we obtain the desired result. \square

4.3. Convergence of the fully discrete scheme

In this section, we analyze the convergence of the fully discrete scheme (2.10)-(2.13) by using error estimates method and deduce the order of convergence $O(\tau^2 + N^{1-\frac{r}{2}})$.

Now we give the main result of this section.

Theorem 4.6. *Assume that the conditions of Lemma 4.2-4.4 hold and $l, l_t \in L^\infty(0, T; H_A^{r-1}(\mathbf{R}))$, $s, s_t, s_{tt} \in L^\infty(0, T; H_A^r(\mathbf{R}))$, $f, g \in L^\infty(0, T; H_A^{r-1}(\mathbf{R}))$, $f_t \in L^2(0, T; H_A^{r-1}(\mathbf{R}))$ for $r \geq 4$, $l_{tt} \in L^\infty(0, T; H^1(\mathbf{R}))$, $s_{ttt} \in L^\infty(0, T; H^1(\mathbf{R}))$, $l_{ttt}, s_{ttt} \in L^2(0, T; L^2(\mathbf{R}))$. Then we have*

$$\|s^n - s_N^n\|_1 + \|l^n - l_N^n\| \leq C(\tau^2 + N^{1-\frac{r}{2}}), \quad n = 0, 1, 2, \dots, M,$$

where C is independent of N and τ .

Proof. Let

$$\begin{cases} e^k = s_N^k - s^k = (s_N^k - P_N s^k) + (P_N s^k - s^k) \triangleq e_1^k + e_2^k, \\ \eta^k = l_N^k - l^k = (l_N^k - P_N l^k) + (P_N l^k - l^k) \triangleq \eta_1^k + \eta_2^k. \end{cases}$$

Using equations (1.1)-(1.4), (2.10)-(2.13), (2.4), and the definition of P_N , we obtain for any $v \in \mathcal{H}_N$, $k = 1, 2, \dots, M-1$

$$\begin{cases} i(e_{1\hat{t}}^k, v) - (e_{1x}^{\bar{k}}, v_x) = \alpha(I_N(s_N^{\bar{k}} l_N^k) - s^k l^k, v) + i(s_t^k - s_{\hat{t}}^k, v) + ((P_N s^{\bar{k}})_x - s_x^k, v_x) \\ \quad + (I_N f^k - f^k, v), \end{cases} \quad (4.21)$$

$$(\eta_{1\hat{t}}^k, v) + (I_N (|s_N^k|^2)_x - (|s^k|^2)_x, v) = (l_t^k - l_{\hat{t}}^k, v) + (I_N g^k - g^k, v), \quad (4.22)$$

$$e_1^0 = (I_N - P_N)s_0, \quad \eta_1^0 = (I_N - P_N)l_0, \quad (4.23)$$

$$e_1^1 = s_N^1 - I_N s^1 + (I_N - P_N)s^1, \quad \eta_1^1 = l_N^1 - I_N l^1 + (I_N - P_N)l^1. \quad (4.24)$$

We first estimate $\|e_1^n\|$. Letting $v = e_1^{\bar{k}}$ in equation (4.21) and taking the imaginary part, then using Hölder inequality, we obtain

$$\begin{aligned} \frac{1}{2} \|e_1^k\|_{\hat{t}}^2 &= \alpha \operatorname{Im}(I_N(s_N^{\bar{k}} l_N^k) - s^k l^k, e_1^{\bar{k}}) + \operatorname{Re}(s_t^k - s_{\hat{t}}^k, e_1^{\bar{k}}) + \operatorname{Im}((P_N s^{\bar{k}})_x - s_x^k, v_x) + \operatorname{Im}(I_N f^k - f^k, e_1^{\bar{k}}) \\ &= \alpha \operatorname{Im}\left(I_N[s_N^{\bar{k}}(\eta_1^k + \eta_2^k) + l^k e_2^{\bar{k}}] + (I_N - I)s^{\bar{k}} l^k + l^k(s^{\bar{k}} - s^k), e_1^{\bar{k}}\right) + \operatorname{Re}(s_t^k - s_{\hat{t}}^k, e_1^{\bar{k}}) \\ &\quad - \operatorname{Im}(e_{2xx}^{\bar{k}} + (s_{xx}^{\bar{k}} - s_{xx}^k), v) + \operatorname{Im}(I_N f^k - f^k, e_1^{\bar{k}}) \\ &\leq \alpha (\|s_N^{\bar{k}}\|_{\infty} (\|\eta_1^k\| + \|\eta_2^k\|_N) + \|l^k\|_{\infty} \|e_2^{\bar{k}}\|_N + \|(I_N - I)s^{\bar{k}} l^k\| + \|l^k\|_{\infty} \|s^{\bar{k}} - s^k\|) \|e_1^{\bar{k}}\| \\ &\quad + (\|s_t^k - s_{\hat{t}}^k\| + \|e_{2xx}^{\bar{k}}\| + \|s_{xx}^{\bar{k}} - s_{xx}^k\| + \|I_N f^k - f^k\|) \|e_1^{\bar{k}}\|. \end{aligned}$$

According to Lemmas 4.2 and 4.3 and the estimates below by using Lemma 2.2, Theorem 2.3, equation (2.6), Taylor's expansion and Hölder inequality

$$\begin{aligned} \|e_2^{\bar{k}}\|_N + \|\eta_2^k\|_N &\leq cN^{1-\frac{r}{2}} (\max_t \|s\|_{r-1,A} + \max_t \|l\|_{r-1,A}), \quad \|e_{2xx}^{\bar{k}}\| \leq cN^{1-\frac{r}{2}} \max_t \|s\|_{r,A}, \\ \|(I_N - I)s^{\bar{k}} l^k\| &\leq cN^{1-\frac{r}{2}} \max_t \|s\|_{r-1,A} \max_t \|l\|_{r-1,A}, \quad \|I_N f^k - f^k\| \leq cN^{1-\frac{r}{2}} \max_t \|f\|_{r-1,A}, \\ \|s^{\bar{k}} - s^k\|_2 &= \frac{1}{2} \left\| \int_{t_{k-1}}^{t_{k+1}} (t_{k+1} - s) s_{tt} ds + \int_{t_k}^{t_{k-1}} (t_{k-1} - s) s_{tt} ds \right\|_2 \\ &\leq \frac{\tau^{\frac{3}{2}}}{\sqrt{6}} \left(\int_{t_{k-1}}^{t_{k+1}} \|s_{tt}\|_2^2 dt \right)^{\frac{1}{2}} \\ &\leq \frac{\tau^2}{\sqrt{3}} \max_t \|s_{tt}\|_2, \end{aligned}$$

and

$$\|s_t^k - s_{\hat{t}}^k\| \leq \frac{1}{4\tau} \left\| \int_{t_{k-1}}^{t_{k+1}} (t_{k+1} - s)^2 s_{ttt} ds + \int_{t_{k-1}}^{t_k} (t_{k-1} - s)^2 s_{ttt} ds \right\| \leq \frac{\tau^2}{2\sqrt{5}} \max_t \|s_{ttt}\|,$$

we obtain

$$\begin{aligned} \|e_1^k\|_{\hat{t}} &\leq cc_1 TN^{1-\frac{r}{2}} (\max_t (\|s\|_{r,A} + \|l\|_{r-1,A} + \|f\|_{r-1,A}) + \max_t \|s\|_{r-1,A} \max_t \|l\|_{r-1,A}) \\ &\quad + \frac{c_1}{\sqrt{3}} \tau^2 (\max_t \|s_{tt}\|_2 + \max_t \|s_{ttt}\|) + c_1 \|\eta_1^k\|, \end{aligned}$$

where $c_1 = \max\{\alpha\|\mathbf{l}\|_{L^\infty((0,T);\mathcal{H}^1(\mathbf{R}))} + 1, \alpha E_{0s}^{\frac{1}{2}} E_{1s}^{\frac{1}{2}}\}$. Taking the sum for k from 1 to $n-1$, and using Hölder inequality, we deduce

$$\|e_1^n\|^2 + \|e_1^{n-1}\|^2 \leq 5(\|e_1^0\|^2 + \|e_1^1\|^2) + \frac{40c_1^2 T^2}{3} c_2 \tau^4 + c c_1^2 c_3 T^2 N^{2-r} + 20c_1^2 T \tau \sum_{k=1}^{n-1} \|\eta_1^k\|^2, \quad (4.25)$$

where

$$c_2 = \max_t (\|s_{tt}\|_2^2 + \|s_{ttt}\|^2), \quad c_3 = \max_t (\|s\|_{r,A}^2 + \|\mathbf{l}\|_{r-1,A}^2 + \|f\|_{r-1,A}^2) + \max_t \|s\|_{r-1,A}^2 \max_t \|\mathbf{l}\|_{r-1,A}^2.$$

To estimate $\|\eta_1^k\|$, letting $v = \eta_1^{\bar{k}}$ in equation (4.22), using Hölder inequality, $I_N u_{N+1} = P_N u_{N+1}$, Lemma 2.2, Theorem 2.3, equation (2.6), and Taylor's expansion lead to

$$\begin{aligned} \|\eta_1^k\|_{\hat{t}} &\leq \beta \|I_N(|s_N^k|^2)_x - (|s^k|^2)_x\| + \|\mathbf{l}_t^k - \mathbf{l}_{\hat{t}}^k\| + \|(I_N - I)g^k\| \\ &\leq 2\beta \|I_N(s_N^k(\bar{s}_{Nx}^k - \bar{s}_x^k) + \bar{s}_x^k(s_N^k - s^k))\| + \beta \|(I_N - I)(|s^k|^2)_x\| + \|\mathbf{l}_t^k - \mathbf{l}_{\hat{t}}^k\| + \|(I_N - I)g^k\| \\ &\leq c_4 (\|e_1^k\|_1 + \|e_2^k\|_{1,N} + \|(I_N - I)(s_x^k \bar{s}^k)\|) + \|\mathbf{l}_t^k - \mathbf{l}_{\hat{t}}^k\| + \|(I_N - I)g^k\| \\ &\leq c c_4 T N^{\frac{5}{3}-\frac{r}{2}} \max_t (\|s\|_{r,A} + \|s\|_{r,A}^2 + \|g\|_{r-1,A}) + \frac{c_4 \tau^{\frac{3}{2}}}{2\sqrt{10}} \left(\int_{t_{k-1}}^{t_{k+1}} \|\mathbf{l}_{ttt}\|^2 dt \right)^{\frac{1}{2}} + c_4 \|e_1^k\|_1, \end{aligned}$$

where $c_4 = \max\{2\sqrt{2}\beta E_{0s}^{\frac{1}{2}} E_{1s}^{\frac{1}{2}}, 2\sqrt{2}\beta \|s\|_{L^\infty(0,T;\mathcal{H}^2(\mathbf{R}))}, 2\}$. Taking the sum for k from 1 to $n-1$, then using Hölder inequality yields

$$\|\eta_1^n\|^2 + \|\eta_1^{n-1}\|^2 \leq 5(\|\eta_1^0\|^2 + \|\eta_1^1\|^2) + c_4^2 c_5 T \tau^4 + c c_4^2 c_6 T^2 N^{2-r} + 20c_4^2 T \tau \sum_{k=1}^{n-1} \|e_1^k\|_1^2, \quad (4.26)$$

where $c_5 = \int_0^T \|\mathbf{l}_{ttt}\|^2 dt$, and $c_6 = c_3 + \max_t (\|s\|_{r,A}^4 + \|g\|_{r-1,A}^2)$. To evaluate $\|e_{1x}^k\|$, we let $v = e_{1\hat{t}}^k$ in equation (4.21) and consider the real part, then take the sum for k from 1 to $n-1$, it gives

$$\begin{aligned} \|e_{1x}^n\|^2 + \|e_{1x}^{n-1}\|^2 &= \|e_{1x}^0\|^2 + \|e_{1x}^1\|^2 + 4\tau \sum_{k=1}^{n-1} \operatorname{Im}(s_t^k - s_{\hat{t}}^k, e_{1\hat{t}}^k) + 4\tau \sum_{k=1}^{n-1} \operatorname{Re}(s_x^k - (P_N s^{\bar{k}})_x, e_{1x\hat{t}}^k) \\ &\quad + 4\tau \sum_{k=1}^{n-1} \operatorname{Re}(I_N f^k - f^k, e_{1\hat{t}}^k) - 4\alpha\tau \sum_{k=1}^{n-1} \operatorname{Re}(I_N(s_N^k l_N^k) - s^k l^k, e_{1\hat{t}}^k) \\ &\triangleq \|e_{1x}^0\|^2 + \|e_{1x}^1\|^2 + I_1 + I_2 + I_3 + I_4. \end{aligned} \quad (4.27)$$

In view of $I_1 - I_4$ on the right hand side of equation (4.27), according to the identity

$$2\tau \sum_{k=1}^{n-1} (u^k, v_{\hat{t}}^k) = -2\tau \sum_{k=2}^{n-2} (u_{\hat{t}}^k, v^k) + (u^{n-2}, v^{n-1}) + (u^{n-1}, v^n) - (u^1, v^0) - (u^2, v^1), \quad (4.28)$$

it follows from Hölder inequality and Young's inequality, Lemma 2.2, Taylor's expansion and

$$\begin{aligned} \|s_{t\hat{t}}^k - s_{\hat{t}\hat{t}}^k\| &= \left\| \frac{1}{4\tau} \left(\int_{t_k}^{t_{k+1}} (t_{k+1} - t)^2 s_{tttt} dt + \int_{t_{k-1}}^{t_k} (t_{k-1} - t)^2 s_{tttt} dt \right) \right. \\ &\quad \left. - \frac{1}{24\tau^2} \left(\int_{t_k}^{t_{k+2}} (t_{k+2} - t)^3 s_{tttt} dt + \int_{t_{k-2}}^{t_k} (t - t_{k-2})^3 s_{tttt} dt \right) \right\| \\ &\leq \frac{\tau^{\frac{3}{2}}}{2\sqrt{10}} \left(\int_{t_{k-1}}^{t_{k+1}} \|s_{tttt}\|^2 dt \right)^{\frac{1}{2}} + \frac{2\tau^{\frac{3}{2}}}{\sqrt{63}} \left(\int_{t_{k-2}}^{t_{k+2}} \|s_{tttt}\|^2 dt \right)^{\frac{1}{2}}, \end{aligned}$$

that

$$\begin{aligned} I_1 &= -4\tau \operatorname{Im} \sum_{k=2}^{n-2} (s_{t\hat{t}}^k - s_{\hat{t}\hat{t}}^k, e_1^k) + 2\operatorname{Im} ((s_t^{n-2} - s_{\hat{t}}^{n-2}, e_1^{n-1}) + (s_t^{n-1} - s_{\hat{t}}^{n-1}, e_1^n)) \\ &\quad - 2\operatorname{Im} ((s_t^2 - s_{\hat{t}}^2, e_1^1) - (s_t^1 - s_{\hat{t}}^1, e_1^0)) \\ &\leq \|e_1^0\|^2 + \|e_1^1\|^2 + \frac{3T}{2} \left(c_2 + \int_0^T \|s_{tttt}\|^2 dt \right) \tau^4 + 2\tau \sum_{k=2}^{n-2} \|e_1^k\|^2 + (\|e_1^n\|^2 + \|e_1^{n-1}\|^2). \end{aligned}$$

Using Taylor's expansion and Lemma 2.2 and Theorem 2.3, we have

$$\begin{aligned} \|s_{x\hat{t}}^k - s_{\hat{x}\hat{t}}^k\| &= \left\| \frac{1}{2\tau} \int_{t_{k-1}}^{t_{k+1}} (t_{k+1} - t)^2 s_{xttt} dt - \frac{1}{4\tau} \left(\int_{t_{k-1}}^{t_{k+2}} (t_{k+2} - t)^2 s_{xttt} dt + \int_{t_{k-2}}^{t_{k-1}} (t_{k-2} - t)^2 s_{xttt} dt \right) \right\| \\ &\leq \left(\frac{93\tau^3}{20} \right)^{\frac{1}{2}} \left(\int_{t_{k-1}}^{t_{k+1}} \|s_{xttt}\|^2 dt + \int_{t_{k-2}}^{t_{k-1}} \|s_{xttt}\|^2 dt \right)^{\frac{1}{2}}, \\ \| (s_{\hat{t}}^k - P_N s_{\hat{t}}^k)_x \| &\leq cN^{1-\frac{r}{2}} \|s_{\hat{t}}^k\|_{r-1, A} \leq cN^{1-\frac{r}{2}} \max_t \|s_t\|_{r, A}. \end{aligned}$$

Then using equation (4.28), similarly, we have

$$\begin{aligned} I_2 &\leq \frac{1}{2} (\|e_1^0\|^2 + \|e_{1x}^1\|^2) + \frac{372T}{5} \left(c_2 + \int_0^T \|s_{xttt}\|^2 dt \right) \tau^4 + cT \left(c_3 + \max_t \|s_t\|_{r, A}^2 \right) N^{2-r} \\ &\quad + 2\tau \sum_{k=2}^{n-2} \|e_{1x}^k\|^2 + \frac{1}{2} (\|e_{1x}^n\|^2 + \|e_{1x}^{n-1}\|^2), \\ I_3 &\leq \|e_1^0\|^2 + \|e_1^1\|^2 + cT \left(c_3 + \int_0^T \|f_t\|_{r-1, A}^2 dt \right) N^{2-r} + 2\tau \sum_{k=2}^{n-2} \|e_{1x}^k\|^2 + \|e_1^n\|^2 + \|e_1^{n-1}\|^2. \end{aligned}$$

Rewrite I_4 as follows,

$$\begin{aligned} I_4 &= -4\alpha\tau \operatorname{Re} \sum_{k=1}^{n-1} (I_N(s_N^k(\eta_1^k + \eta_2^k)), e_{1\hat{t}}^k) - 4\alpha\tau \operatorname{Re} \sum_{k=1}^{n-1} (I_N(l^k(e_1^k + e_2^k)), e_{1\hat{t}}^k) \\ &\quad - 4\alpha\tau \operatorname{Re} \sum_{k=1}^{n-1} ((I_N - I)(s^k l^k), e_{1\hat{t}}^k) - 4\alpha\tau \operatorname{Re} \sum_{k=1}^{n-1} (l^k(s^k - s^k), e_{1\hat{t}}^k) \\ &\triangleq I_{41} + I_{42} + I_{43} + I_{44}. \end{aligned} \tag{4.29}$$

In what follows, we estimate $I_{41} - I_{44}$, respectively. Using equation (4.28), and Hölder inequality, we have

$$\begin{aligned} I_{41} &\leq 4\alpha\tau \sum_{k=2}^{n-2} \left| (I_N(s_N^{\overline{k+1}}(\eta_{1\hat{t}}^k + \eta_{2\hat{t}}^k) + s_{N\hat{t}}^{\bar{k}}(\eta_1^{k-1} + \eta_2^{k-1})), e_1^k) \right| + 2\alpha |(s_N^{\overline{n-2}}\eta_1^{n-2} + s_N^{\overline{n-2}}\eta_2^{n-2}, e_1^{n-1})| \\ &\quad + 2\alpha |(s_N^{\overline{n-1}}\eta_1^{n-1} + s_N^{\overline{n-1}}\eta_2^{n-1}, e_1^n)| + 2\alpha |(s_N^2\eta_1^2 + s_N^2\eta_2^2, e_1^1)| \\ &\leq 4\alpha\tau \sum_{k=2}^{n-2} (\|s_N^{\overline{k+1}}\|_\infty (\|\eta_{1\hat{t}}^k\| + \|\eta_{2\hat{t}}^k\|_N) \|e_1^k\| + \|e_1^k\|_\infty \|s_{N\hat{t}}^{\bar{k}}\| (\|\eta_1^{k-1}\| + \|\eta_2^{k-1}\|_N)) \\ &\quad + 2\alpha (\|s_N^{\overline{n-2}}\|_\infty (\|\eta_1^{n-2}\| + \|\eta_2^{n-2}\|_N) \|e_1^{n-1}\| + \|s_N^{\overline{n-1}}\|_\infty (\|\eta_1^{n-1}\| + \|\eta_2^{n-1}\|_N) \|e_1^n\| \\ &\quad + \|s_N^{\bar{2}}\|_\infty (\|\eta_1^2\| + \|\eta_2^2\|_N) \|e_1^1\| + \|s_N^{\bar{1}}\|_\infty (\|\eta_1^1\| + \|\eta_2^1\|_N) \|e_1^0\|). \end{aligned}$$

For the estimate of $\|\eta_{1\hat{t}}^k\|$, using equation (4.22), we find

$$\|\eta_{1\hat{t}}^k\| \leq c_4 (\|e_1^k\|_1 + \|e_2^k\|_{1, N} + \|(I_N - I)(s_x^k \bar{s}^k)\| + \|l_t^k - l_{\hat{t}}^k\| + \|(I_N - I)g^k\|).$$

Thus we deduce

$$\begin{aligned} I_{41} \leq & c_7(\|e_1^0\|^2 + \|e_1^1\|^2 + \|\eta_1^1\|^2) + \frac{c_2 c_7}{20} \tau^4 + c c_7 T(c_6 + \max_t \|l_t\|_{r-1,A}^2) N^{2-r} \\ & + c_7 \tau \sum_{k=1}^{n-1} (\|e_1^k\|_1^2 + \|\eta_1^k\|^2) + c_7 (\|e_1^n\|^2 + \|e_1^{n-1}\|^2 + \|\eta_1^{n-2}\|^2 + \|\eta_1^{n-1}\|^2 + \|\eta_1^2\|^2), \end{aligned}$$

where $c_7 = \sqrt{6}c_1 c_4 + E'_{0s}$. Now we estimate I_{42} . Applying equation (4.28), Hölder inequality and Young's inequality, we infer that

$$\begin{aligned} I_{42} = & 2\tau \sum_{k=2}^{n-2} (l_t^k, |e_1^k|^2)_N - \alpha \left((l^{n-2}, |e_1^{n-1}|^2)_N + (l^{n-1}, |e_1^n|^2)_N - (l^2, |e_1^1|^2)_N - (l^1, |e_1^0|^2)_N \right) \\ & + 4\tau \operatorname{Re} \sum_{k=2}^{n-2} (l_t^k e_2^{\overline{k+1}} + l^{k-1} e_{2t}^k, e_1^k)_N - 2\alpha \operatorname{Re} \left((l^{n-2} e_2^{\overline{n-2}}, e_1^{n-1})_N - (l^{n-1} e_2^{\overline{n-1}}, e_1^n)_N \right) \\ & + 2\alpha \operatorname{Re} \left((l^2 e_2^{\bar{2}}, e_1^1)_N + (l^2 e_2^{\bar{1}}, e_1^0)_N \right) \\ \leq & c_8 (\|e_1^0\|^2 + \|e_1^1\|^2) + c c_8 T(c_3 + \max_t \|s_t\|_{r-1,A}^2) N^{2-r} + c_8 \tau \sum_{k=2}^{n-2} \|e_1^k\|^2 + c_8 (\|e_1^n\|^2 + \|e_1^{n-1}\|^2), \end{aligned}$$

where $c_8 = 4(\|l_t\|_{L^\infty(0,T;L^2(\mathbf{R}))}^{\frac{1}{2}} \|l_{xt}\|_{L^\infty(0,T;L^2(\mathbf{R}))}^{\frac{1}{2}} + \|l\|_{L^\infty(0,T;L^\infty(\mathbf{R}))})$. Similarly, we obtain

$$\begin{aligned} I_{43} \leq & \|e_1^0\|^2 + \|e_1^1\|^2 + c \left(c_3 + \max_t \|s\|_{r-1,A}^2 \int_0^T \|l_t\|_{r-1,A}^2 dt + \max_t \|l\|_{r-1,A}^2 \int_0^T \|s_t\|_{r-1,A}^2 dt \right) N^{2-r} \\ & + 2\tau \sum_{k=2}^{n-2} \|e_1^k\|^2 + \|e_1^n\|^2 + \|e_1^{n-1}\|^2, \\ I_{44} \leq & c_8 (\|e_1^1\|^2 + \|e_1^0\|^2) + \frac{186}{5} c_2 c_8 \tau^4 + c_8 \tau \sum_{k=2}^{n-2} \|e_1^k\|^2 + c_8 (\|e_1^n\|^2 + \|e_1^{n-1}\|^2). \end{aligned}$$

Substituting $I_{41} - I_{44}$ into equation (4.29) leads to

$$\begin{aligned} I_4 \leq & c_9 (\|e_1^0\|^2 + \|e_1^1\|^2 + \|\eta_1^1\|^2) + \frac{186}{5} c_2 (c_7 + c_8) c_9 T \tau^4 + c c_9 c_{10} T^2 N^{2-r} \\ & + c_9 \tau \sum_{k=1}^{n-1} (\|e_1^k\|_1^2 + \|\eta_1^k\|^2) + c_9 (\|e_1^n\|^2 + \|e_1^{n-1}\|^2 + \|\eta_1^{n-2}\|^2 + \|\eta_1^{n-1}\|^2 + \|\eta_1^2\|^2), \end{aligned}$$

where $c_9 = c_7 + 2c_8 + 2$ and

$$c_{10} = c_6 + \max_t (\|s_t\|_{r,A}^2 + \|l_t\|_{r-1,A}^2) + \max_t \|s\|_{r-1,A}^2 \int_0^T \|l_t\|_{r-1,A}^2 dt + \max_t \|l\|_{r-1,A}^2 \int_0^T \|s_t\|_{r-1,A}^2 dt.$$

Substituting $I_1 - I_4$ into equation (4.27) and using equations (4.25) and (4.26), we obtain

$$\begin{aligned} \|e_1^n\|_1^2 + \|\eta_1^n\|^2 \leq & (7c_9 + 20)(\|e_1^0\|_1^2 + \|e_1^1\|_1^2 + \|\eta_1^0\|^2 + \|\eta_1^1\|^2) + c_{11}(\tau^4 + N^{2-r}) \\ & + c_{12} \tau \sum_{k=1}^{n-1} (\|e_1^k\|_1^2 + \|\eta_1^k\|^2), \end{aligned}$$

where $c_{12} = 2c_9 + 4 + 20(c_9 + 3)T \max\{c_1^2, c_4^2\}$ and

$$c_{11} = T^2 \max \left\{ (75(c_7 + c_8)c_9 + 76 + (c_9 + 2)(\frac{40c_1^2}{3} + c_4^2)) (c_2 + c_5) \right\}$$

$$+ \int_0^T (\|s_{xtt}\|^2 + \|s_{ttt}\|^2) dt \Big), c(c_9 + (c_9 + 3)(c_1^2 + c_2^2))(c_{10} + \int_0^T \|f_t\|_{r-1,A}^2 dt) \Big\}.$$

Now we consider the initial values, it follows from equations (4.23), (4.24), and Lemma 2.2, Theorem 2.3, equation (2.6) and Hölder inequality, we derive that

$$\begin{aligned} \|e_1^0\|_1^2 &\leq cN^{2-r} \|s_0\|_{r,A}^2, \quad \|\eta_1^0\| \leq cN^{2-r} \|l_0\|_{r-1,A}^2, \\ \|e_1^1\|_1^2 &\leq 2 \left\| I_N \int_0^\tau (\tau-t)s_{tt} dt \right\|_1^2 + 2 \left\| (I_N - P_N)s^1 \right\|_1^2 \\ &\leq 4 \left\| (I_N - I) \int_0^\tau (\tau-t)s_{tt} dt \right\|_1^2 + 4 \left\| \int_0^\tau (\tau-t)s_{tt} dt \right\|_1^2 + 2 \left\| (I_N - P_N)s^1 \right\|_1^2 \\ &\leq cN^{2-r} \max_t (\|s\|_{r,A}^2 + \|s_{tt}\|_{r,A}^2) + \frac{4}{3}\tau^4 \max_t \|s_{tt}\|_1^2. \end{aligned}$$

Similarly, using Lemma 3.1 given in [9] where $\|v\|_N \leq c(\|v\| + cN^{-\frac{1}{6}}|v|_1)$, we have

$$\|\eta_1^1\|^2 \leq 2 \left\| I_N \int_0^\tau (\tau-t)l_{tt} dt \right\|_1^2 + 2 \left\| (I_N - P_N)l^1 \right\|_1^2 \leq cN^{2-r} \max_t \|l\|_{r-1,A}^2 + c\tau^4 \max_t \|l_{tt}\|_1^2.$$

Thus we have

$$\|e_1^n\|_1^2 + \|\eta_1^n\|^2 \leq c_{13}(N^{2-r} + \tau^4) + c_{12}\tau \sum_{k=1}^{n-1} (\|e_1^k\|_1^2 + \|\eta_1^k\|^2), \quad (4.30)$$

where $c_{13} = c_{11} + cc_3 + c \max_t (\|s_{tt}\|_{r,A}^2 + \|s_{tt}\|_1^2 + \|l_{tt}\|_1^2)$. Applying Lemma 4.1 for equation (4.30), we deduce that

$$\|e_1^n\|_1^2 + \|\eta_1^n\|^2 \leq c_{13}(\tau^4 + N^{2-r}) \exp(c_{12}T), \quad n = 1, 2, \dots, M.$$

Finally, using the triangle inequality and Lemma 2.2, we have

$$\|s^n - s_N^n\|_1 + \|l^n - l_N^n\| \leq \|e_2^n\|_1 + \|e_1^n\|_1 + \|\eta_2^n\| + \|\eta_1^n\| \leq C(\tau^2 + N^{1-\frac{r}{2}}), \quad n = 0, 1, \dots, M,$$

where $C = \sqrt{2c_{13}} \exp(c_{12}T/2)$.

Consequently, we finish the proof of this theorem. \square

5. Numerical results

In this section, we describe the numerical implementations and present the numerical result for the fully discrete scheme of Hermite pseudospectral method and modified Hermite spectral method, respectively.

We consider LS equations (1.1)-(1.4) with $\alpha = \beta = 1$ and the following source terms:

$$f(x, t) = -\frac{(\cosh^2(x + 2t) + 3)e^{i(t-x)}}{\cosh^3(x + 2t)} \quad \text{and} \quad g(x, t) = -\frac{6\sinh^2(x + 2t)}{\cosh^3(x + 2t)}.$$

The exact solutions of this example are:

$$s(x, t) = \operatorname{sech}(x + 2t)e^{i(t-x)} \quad \text{and} \quad l(x, t) = \operatorname{sech}^2(x + 2t).$$

For the Hermite pseudospectral method, we choose Lagrange basis functions $\ell_m(x)$ with weight $\omega_m(x) = e^{-\frac{x^2}{2}}/e^{-\frac{x_m^2}{2}}$ and denote $h_m(x) = \ell_m(x)\omega_m(x)$, then we rewrite the numerical solutions as

$$s_N^{k+1}(x) = \sum_{m=0}^N s_m^{k+1} h_m(x), \quad l_N^{k+1}(x) = \sum_{n=0}^N l_n^{k+1} h_n(x),$$

where $s_m^{k+1} = s_N^{k+1}(x_m)$ and $l_n^{k+1} = l_N^{k+1}(x_n)$ are the nodal values of discrete solutions. Then we obtain the following system of linear algebraic equations:

$$(iA_1 - \frac{\tau}{2}B_1 - \frac{\tau}{2}C_1)s_1^{k+1} = (iA_1 + \frac{\tau}{2}B_1 + \frac{\tau}{2}C_1)s_1^k + \tau A_1 f^{k+\frac{1}{2}},$$

$$l_1^{k+1} = l_1^k - 2\tau \text{Re} D_1 s_1^k + \tau g^{k+\frac{1}{2}},$$

where

$$\begin{aligned} s_1^{k+1} &= (s_0^{k+1}, s_1^{k+1}, \dots, s_N^{k+1})^T, & l_1^{k+1} &= (l_0^{k+1}, l_1^{k+1}, \dots, l_N^{k+1})^T, \\ f^k &= (f^{k+\frac{1}{2}}(x_0), f^{k+\frac{1}{2}}(x_1), \dots, f^{k+\frac{1}{2}}(x_N))^T, & g^k &= (g^{k+\frac{1}{2}}(x_0), g^{k+\frac{1}{2}}(x_1), \dots, g^{k+\frac{1}{2}}(x_N))^T, \\ A_1 &= (a_{ij})_{i,j=0,1,\dots,N}, & a_{ij} &= w_j \delta_{ij}, \quad B_1 = H^T A_1 H, \end{aligned}$$

H is the first-order Hermite differential matrix of Hermite functions relative to $\{x_j\}_{j=0}^N$, and

$$C_1 = \text{diag}(l_0^k w_0, l_1^k w_1, \dots, l_N^k w_N), \quad D_1 = \text{diag}(\bar{s}^k) H.$$

For the modified Hermite spectral method, we rewrite the numerical solutions as follows,

$$s_N^{k+1}(x) = \sum_{m=0}^N \hat{s}_m^{k+1} \hat{H}_m(x), \quad l_N^{k+1}(x) = \sum_{n=0}^N \hat{l}_n^{k+1} \hat{H}_n(x),$$

where \hat{s}_m^{k+1} and \hat{l}_n^{k+1} are Hermite coefficients. Then we obtain the following system of linear algebraic equations:

$$(iI - \tau A_2 - \tau B_2)s_2^{k+1} = (iI + \tau A_2 + \tau B_2)s_2^{k-1} + 2\tau \Phi^k, \quad I l_2^{k+1} = I l_2^{k-1} - 4\tau \text{Re} C_2 s_2^k + 2\tau \Psi^k,$$

where $s_2^{k+1} = (\hat{s}_0^{k+1}, \hat{s}_1^{k+1}, \dots, \hat{s}_N^{k+1})^T$ and $I l_2^{k+1} = (\hat{l}_0^{k+1}, \hat{l}_1^{k+1}, \dots, \hat{l}_N^{k+1})^T$. According to equations (2.2) and (2.3), we know that I is the identity matrix, A_2 is a pentadiagonal matrix, $B_2 = D_2 E_1 D_2^T$ is a symmetrical matrix, $C_2 = D_2 E_2 D_2^{(1)}$, $\Phi^k = D_2 E_3$, and $\Psi^k = D_2 E_4$, where

$$\begin{aligned} D_2 &= (d_{ij}) = (\hat{H}_i(x_j)), & D_2^{(1)} &= (d'_{ij}) = (\hat{H}_{ix}(x_j)), \quad i, j = 0, 1, \dots, N, \\ E_1 &= \text{diag}(l_N^k(x_0)w_0, \dots, l_N^k(x_N)w_N), & E_2 &= \text{diag}(\bar{s}_N^k(x_0)w_0, \dots, \bar{s}_N^k(x_N)w_N), \end{aligned}$$

and

$$E_3 = (f^k(x_0)w_0, \dots, f^k(x_N)w_N)^T, \quad E_4 = (g^k(x_0)w_0, \dots, g^k(x_N)w_N)^T.$$

To see the order of the accuracy for Hermite pseudospectral method and modified Hermite spectral method, we present Tables 1 and 2.

From Tables 1 and 2, it is clear that both L^2 -error and L^∞ -error with different τ for given N indicate a one-order accuracy in time for Hermite pseudospectral method and second-order accuracy in time for modified Hermite spectral method.

The errors with different N for given τ , the accuracy for modified Hermite spectral method is still higher than Hermite pseudospectral method. We see that the accuracy reaches e-06 at $N = 128$ when $\tau = 10^{-3}$ in Table 2, while it does not achieve the same accuracy when N is no more than 64. The main reason is that $CN^{1-\frac{r}{2}}$ in the convergence analysis result $C(\tau^2 + N^{1-\frac{r}{2}})$ occupies the leading role. We have to point out that the coefficient C which includes $\|\cdot\|_{r,A}$ really affects the accuracy. As is known that the norm $\|\cdot\|_{r,A}$ becomes bigger as r increases. We take $N = 64$ for example, if $N^{1-\frac{r}{2}}$ is the same accuracy as e-06, we need $r > 8$, while $\|s\|_{8,A} = 1.5314e+05$, then $\|s\|_{8,A} N^{-3}$ has the accuracy e-01 which is much bigger than the accuracy e-05 in Table 2.

Thus the data in Tables 1 and 2 confirm our theoretical analysis.

Table 1: Hermite pseudospectral method for LS equations

τ	N	e		η	
		L^2 -error	L^∞ -error	L^2 -error	L^∞ -error
10^{-1}	128	2.7606e-02	1.4134e-02	6.4815e-02	5.1296e-02
10^{-2}		2.4977e-03	1.1822e-03	6.5258e-03	5.1278e-03
10^{-3}		2.4786e-04	1.1657e-04	6.5342e-04	5.1295e-04
10^{-4}	8	1.4534e-01	8.7838e-02	4.7363e-02	4.2161e-02
	16	3.0897e-02	2.2134e-02	8.9822e-03	7.2374e-03
	32	2.7714e-03	2.1416e-03	5.9142e-04	5.3013e-04
	64	1.0633e-04	8.6102e-05	6.6901e-05	6.0466e-05
	128	2.4794e-05	1.1692e-05	6.5351e-05	5.1260e-05

Table 2: Modified Hermite spectral method for LS equations

τ	N	e		η	
		L^2 -error	L^∞ -error	L^2 -error	L^∞ -error
10^{-1}	128	5.2126e-02	2.3683e-02	3.7789e-02	1.5177e-02
10^{-2}		4.7371e-04	1.9027e-04	2.8829e-04	1.1614e-04
10^{-3}		4.7508e-06	1.9052e-06	2.8605e-06	1.1781e-06
10^{-3}	16	7.0108e-03	3.8136e-03	1.3843e-02	7.7590e-03
	32	1.2201e-03	1.0893e-03	1.1101e-03	5.4457e-04
	64	5.3261e-05	4.8205e-05	3.2772e-05	1.4331e-05
	128	4.7508e-06	1.9052e-06	2.8605e-06	1.1781e-06
	256	5.6344e-06	1.9431e-06	3.3940e-06	1.1345e-06

6. Conclusions

We prove the convergence of the Hermite pseudospectral method and study the modified Hermite spectral method including a priori estimates, unconditional numerical stability and the convergence of the fully discrete scheme. Numerical results also verify our theoretical analysis. The reason that we choose forward difference scheme in time for pseudospectral method is because of difference quotient in equation (3.15), if we select central difference scheme, then the first level difference quotient will not satisfy the accuracy we need, thus we have to adopt the scheme (2.7)-(2.9) we give.

It should be pointed out that the conditions of exact solutions s , l in our assumptions (Theorems 3.3, 4.6) may be restrictive. In the future, we will try to prove the existence of the solutions in weighted Sobolev space. As for spectral method, one of the most interesting problems related to the partial differential equations is how to establish an estimate with respect to the data regularity.

Acknowledgment

The authors were supported by the NSF of China (Nos. 11272024, 11672011).

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