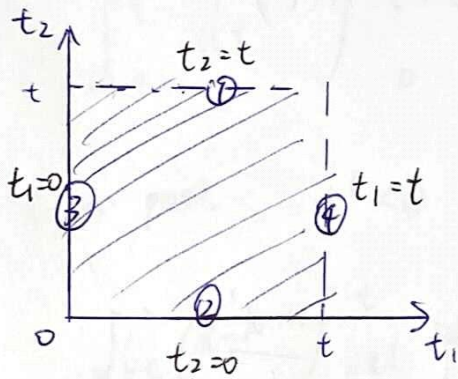


$$\lim_{t \rightarrow \infty} \frac{1}{2t} \int_0^t dt_1 \int_0^t dt_2 \langle u(t_1) u(t_2) \rangle$$

change variable

$$t_2 = t_1 + t'$$

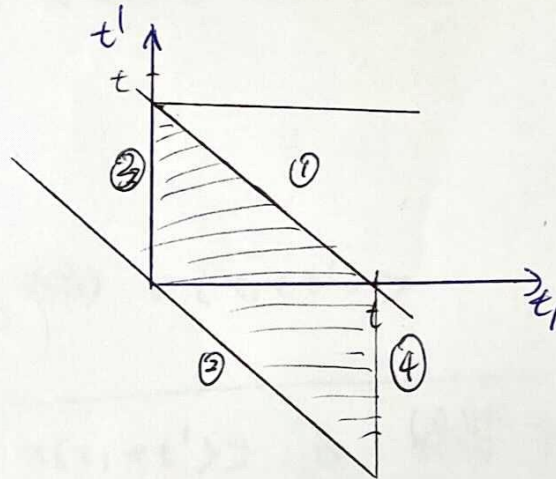
original integral



new variable

→

$$\begin{aligned} t' &= t_2 - t_1 \\ t_1 &= t_1 \end{aligned}$$



$$\textcircled{1} \quad t_2 = t = t_1 + t' \Rightarrow -t_1 + t = t'$$

$$\textcircled{2} \quad t_2 = 0 = t_1 + t' \Rightarrow t_1 = -t'$$

$$\textcircled{3} \quad t_1 = 0 = t_1 \Rightarrow t_1 = 0$$

$$\textcircled{4} \quad t_1 = t = t_1 \Rightarrow t_1 = t$$

Jacobian

$$\begin{vmatrix} \frac{dt'}{dt_1} & \frac{dt'}{dt_2} \\ \frac{dt_1}{dt_1} & \frac{dt_1}{dt_2} \end{vmatrix} = \begin{vmatrix} -1 & 1 \\ 1 & 0 \end{vmatrix} = -1$$

new integral

$$\rightarrow |-1| = 1$$

$$\int \int dt_1 dt' \langle u(t_1) u(t_1 + t') \rangle |Jacobian|$$

With the ~~black~~ integral graph, we can split parallelogram into 2 parts

Upper part $t' > 0$

$$\int_0^t dt' \int_0^{t-t'} dt_1 \langle u(t_1) u(t_1+t') \rangle$$

Lower part $t' < 0$

$$\int_{-t}^0 dt' \int_{-t'}^t dt_1 \langle u(t_1) u(t_1+t') \rangle$$

We assume that $\langle u(t_1) u(t_1+t') \rangle$ is time-homogenous

$$\langle u(t_1) u(t_1+t') \rangle = \langle u(0) u(t') \rangle . \quad \text{Then, we can define}$$

a function

$$f(t') := \langle u(t_1) u(t_1+t') \rangle$$

~~Therefore~~ ~~$f(t')$~~ ^{symmetry}

Additional condition is $f(t') = f(-t')$. ~~It yields that~~

~~Under the symmetry condition~~ Under the symmetry condition, the outer integral

$$\int_0^t dt' \text{ and } \int_{-t}^0 dt' \text{ are equivalent !}$$

Knowing that upper part requires $t' > 0$ and lower part requires

$$t' < 0 , \quad \int_{-t}^t dt_1 \text{ and } \int_0^{t-t'} dt_1 \text{ are also equivalent !}$$

Hence, 2 integrals are the same !

□

Using the assumption that velocity process $u(x) \cdot u(x+t)$ is time-homogeneous

$$\int_0^t dt' \int_0^{t-t'} dt_1 \langle u(t_1) u(t_1+t') \rangle$$

$$= \int_0^t dt' \int_0^{t-t'} dt_1 \langle u(0) u(0+t') \rangle$$

~~$$= t \int_0^{t-t'} dt_1 \langle u(0) u(t') \rangle$$~~

$$= (t-t') \int_0^t dt' \langle u(0) u(t') \rangle$$

finally, let's plug it back into the limit term

$$\lim_{t \rightarrow \infty} \frac{1}{t} (t-t') \int_0^t dt' \langle u(0) u(t') \rangle$$

$$= \int_0^\infty \langle u(t_0) u(t_0+t') \rangle dt'$$

