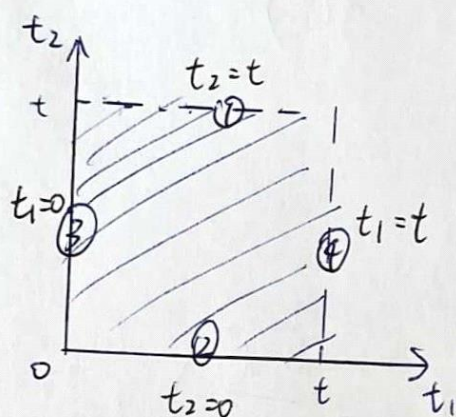


$$\lim_{t \rightarrow \infty} \frac{1}{2t} \int_0^t dt_1 \int_0^t dt_2 \langle u(t_1) u(t_2) \rangle$$

change variable

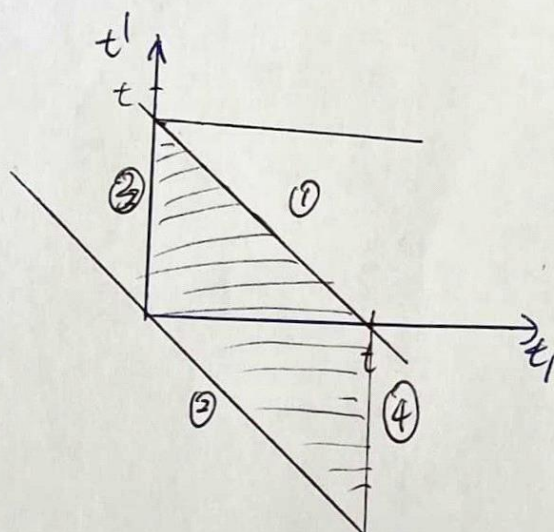
$$t_2 = t_1 + t'$$

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

$$\int_0^t \int_0^t dt_1 dt_1' \langle u(t_1) u(t_1 + t') \rangle |Jacobian|$$

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



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  $t' < 0$

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

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

$$\langle u(t_1) u(t_1+t') \rangle = \langle u(0) u(t') \rangle$$

Then, we can define

a function

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

symmetry

~~therefore~~  ~~$f(t')$~~

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

---

~~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!

□