Calculation of $\langle R_{0,i}(t)R_{2,j}(t)\rangle_{\xi,\theta}$

$$\langle R_{0,i}(t)R_{2,j}(t)\rangle_{\xi,\theta} = \langle R_{0,i}(t)\int_{0}^{t}dt'e^{-\kappa\bar{\Gamma}(t-t')}\sum_{k}M_{jk}(t')R_{1,k}(t')\rangle_{\xi,\theta}$$

$$= \int_{0}^{t}dt'e^{-\kappa\bar{\Gamma}(t-t')}\left\langle\sum_{k}M_{jk}(t')\langle R_{0,i}(t)R_{1,k}(t')\rangle_{\xi}\right\rangle_{\theta}$$

$$= \left(\frac{K_{B}T}{\kappa}\right)e^{-2\kappa\bar{\Gamma}t}\int_{0}^{t}dt'\int_{0}^{t'}dt'_{2}(e^{2\kappa\bar{\Gamma}t'_{2}}-1)\left\langle\sum_{k}M_{jk}(t')M_{ki}(t'_{2})\right\rangle_{\theta}$$

$$+ v_{p}^{2}\int_{0}^{t}dt'e^{-\kappa\bar{\Gamma}(t-t')}\int_{0}^{t'}dt''e^{\kappa\bar{\Gamma}(t+t')}\int_{0}^{t}dt'_{1}\int_{0}^{t''}dt''_{2}e^{\kappa\bar{\Gamma}(t'_{1}+t''_{2})}\left\langle\sum_{k,l}M_{jk}(t')M_{kl}(t'')\hat{n}_{i}(t'_{1})\hat{n}_{l}(t''_{2})\right\rangle_{\theta}$$

Along x and y direction, i=j. Also, considering for the case of $t'>t''>t''>t'_1>t'_2$,

we have

$$\sum_{k,l} \left\langle M_{ik}(t') M_{kl}(t'') \hat{n}_i(t'_1) \hat{n}_l(t''_2) \right\rangle_{\theta} = e^{-D_r(t'_1 - t'_2 + 4t' - 4t'')}$$
(2)

Substituting,

$$\langle x_{0}(t)x_{2}(t)\rangle_{\xi,\theta} = \left(\frac{K_{B}T}{\kappa}\right)e^{-2\kappa\bar{\Gamma}t}\int_{0}^{t}dt'\int_{0}^{t'}dt'_{2}(e^{2\kappa\bar{\Gamma}t'_{2}}-1)\left\langle\cos 2(\theta(t')-\theta(t_{2}'))\right\rangle_{\theta}$$
(3)
+ $v_{p}^{2}\int_{0}^{t}dt'e^{(2\kappa\bar{\Gamma}-4D_{r})t'}\int_{0}^{t'}dt''e^{4D_{r}t''}\int_{0}^{t}dt'_{1}\int_{0}^{t''}dt''_{2}e^{(\kappa\bar{\Gamma}-D_{r})t'_{1}}e^{(\kappa\bar{\Gamma}+D_{r})t''_{2}}$

Simplification of the 2^{nd} term of eqn. 3,

$$v_{p}^{2} \int_{0}^{t} dt' e^{(2\kappa\bar{\Gamma}-4D_{r})t'} \int_{0}^{t'} dt'' e^{4D_{r}t''} \int_{0}^{t} dt'_{1} \int_{0}^{t''} dt''_{2} e^{(\kappa\bar{\Gamma}-D_{r})t'_{1}} e^{(\kappa\bar{\Gamma}+D_{r})t''_{2}}$$

$$= v_{p}^{2} \int_{0}^{t} dt' e^{(2\kappa\bar{\Gamma}-4D_{r})t'} \int_{0}^{t'} dt'' e^{4D_{r}t''} \left[\int_{t''}^{t} dt'_{1} \int_{0}^{t''} dt''_{2} e^{(\kappa\bar{\Gamma}-D_{r})t'_{1}} e^{(\kappa\bar{\Gamma}+D_{r})t''_{2}} + 2 \int_{0}^{t''} dt'_{1} \int_{0}^{t'_{1}} dt''_{2} e^{(\kappa\bar{\Gamma}-D_{r})t'_{1}} e^{(\kappa\bar{\Gamma}+D_{r})t''_{2}} \right]$$

$$= v_{p}^{2} \int_{0}^{t} dt' e^{(2\kappa\bar{\Gamma}-4D_{r})t'} \int_{0}^{t'} dt'' e^{4D_{r}t''} \left[\frac{e^{(\kappa\bar{\Gamma}-D_{r})t} (e^{(\kappa\bar{\Gamma}+D_{r})t''}-1)}{(\kappa\bar{\Gamma})^{2} - D_{r}^{2}} + \frac{(2 - e^{2\kappa\bar{\Gamma}t''} - e^{(\kappa\bar{\Gamma}-D_{r})t''})}{(\kappa\bar{\Gamma})^{2} - D_{r}^{2}} + \frac{(e^{2\kappa\bar{\Gamma}t''}-1)}{\kappa\bar{\Gamma}(\kappa\bar{\Gamma}+D_{r})} \right]$$

1st term of eqn. 4,

$$v_{p}^{2} \int_{0}^{t} dt' e^{(2\kappa\bar{\Gamma}-4D_{r})t'} \int_{0}^{t'} dt'' e^{4D_{r}t''} \left[\frac{e^{(\kappa\bar{\Gamma}-D_{r})t} \left(e^{(\kappa\bar{\Gamma}+D_{r})t''} - 1 \right)}{(\kappa\bar{\Gamma})^{2} - D_{r}^{2}} \right]$$

$$= \frac{v_{p}^{2} e^{(\kappa\bar{\Gamma}-D_{r})t}}{(\kappa\bar{\Gamma})^{2} - D_{r}^{2}} \int_{0}^{t} dt' e^{(2\kappa\bar{\Gamma}-4D_{r})t'} \left[\frac{e^{(\kappa\bar{\Gamma}+5D_{r})t'} - 1}{(\kappa\bar{\Gamma}+5D_{r})} - \frac{e^{4D_{r}t'} - 1}{(4D_{r})} \right]$$

$$= \frac{v_{p}^{2} e^{(\kappa\bar{\Gamma}-D_{r})t}}{(\kappa\bar{\Gamma})^{2} - D_{r}^{2}} \left[\frac{1}{(\kappa\bar{\Gamma}+5D_{r})} \left(\frac{e^{(3\kappa\bar{\Gamma}+D_{r})t} - 1}{(3\kappa\bar{\Gamma}+D_{r})} - \frac{e^{(2\kappa\bar{\Gamma}-4D_{r})t} - 1}{(2\kappa\bar{\Gamma}-4D_{r})} \right) - \frac{1}{4D_{r}} \left(\frac{e^{2\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma}-4D_{r})t} - 1}{(2\kappa\bar{\Gamma}-4D_{r})} \right) \right]$$

 2^{nd} term of eqn. 4,

$$\frac{v_p^2}{(\kappa\bar{\Gamma})^2 - D_r^2} \int_0^t dt' e^{(2\kappa\bar{\Gamma} - 4D_r)t'} \int_0^{t'} dt'' e^{4D_r t''} (2 - e^{2\kappa\bar{\Gamma}t''} - e^{(\kappa\bar{\Gamma} - D_r)t''}) \\
= \frac{v_p^2}{(\kappa\bar{\Gamma})^2 - D_r^2} \int_0^t dt' e^{(2\kappa\bar{\Gamma} - 4D_r)t'} \left[\frac{2(e^{4D_r t'} - 1)}{4D_r} - \frac{(e^{(2\kappa\bar{\Gamma} + 4D_r)t'} - 1)}{(2\kappa\bar{\Gamma} + 4D_r)} - \frac{(e^{(\kappa\bar{\Gamma} + 3D_r)t'} - 1)}{(\kappa\bar{\Gamma} + 3D_r)} \right] \\
= \frac{v_p^2}{(\kappa\bar{\Gamma})^2 - D_r^2} \left[\frac{1}{2D_r} \int_0^t dt' (e^{2\kappa\bar{\Gamma}t'} - e^{(2\kappa\bar{\Gamma} - 4D_r)t'}) - \frac{1}{(2\kappa\bar{\Gamma} + 4D_r)} \int_0^t dt' (e^{4\kappa\bar{\Gamma}t'} - e^{(2\kappa\bar{\Gamma} - 4D_r)t'}) - \frac{1}{(\kappa\bar{\Gamma} + 3D_r)} \int_0^t dt' (e^{4\kappa\bar{\Gamma}t'} - e^{(2\kappa\bar{\Gamma} - 4D_r)t'}) \right] \\
= \frac{v_p^2}{(\kappa\bar{\Gamma})^2 - D_r^2} \left[\frac{1}{2D_r} \left(\frac{e^{2\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_r)t} - 1}{(2\kappa\bar{\Gamma} - 4D_r)} \right) - \frac{1}{(2\kappa\bar{\Gamma} + 4D_r)} \left(\frac{e^{4\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_r)t} - 1}{(2\kappa\bar{\Gamma} - 4D_r)} \right) - \frac{1}{(2\kappa\bar{\Gamma} - 4D_r)} \left(\frac{e^{4\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_r)t} - 1}{(2\kappa\bar{\Gamma} - 4D_r)} \right) - \frac{1}{(2\kappa\bar{\Gamma} - 4D_r)} \left(\frac{e^{3\kappa\bar{\Gamma} - 4D_r} - 1}{(2\kappa\bar{\Gamma} - 4D_r)} \right) \right]$$

 3^{rd} term of eqn. 4,

$$\frac{v_p^2}{\kappa\bar{\Gamma}(\kappa\bar{\Gamma}+D_r)} \int_0^t dt' e^{(2\kappa\bar{\Gamma}-4D_r)t'} \int_0^{t'} dt'' \left(e^{(2\kappa\bar{\Gamma}+4D_r)t''} - e^{4D_rt''}\right)
= \frac{v_p^2}{\kappa\bar{\Gamma}(\kappa\bar{\Gamma}+D_r)} \int_0^t dt' e^{(2\kappa\bar{\Gamma}-4D_r)t'} \left[\frac{e^{(2\kappa\bar{\Gamma}+4D_r)t'} - 1}{(2\kappa\bar{\Gamma}+4D_r)} - \frac{e^{4D_rt'} - 1}{4D_r} \right]
= \frac{v_p^2}{\kappa\bar{\Gamma}(\kappa\bar{\Gamma}+D_r)} \left[\frac{1}{(2\kappa\bar{\Gamma}+4D_r)} \int_0^t dt' \left(e^{4\kappa\bar{\Gamma}t'} - e^{(2\kappa\bar{\Gamma}-4D_r)t'}\right) - \frac{1}{4D_r} \int_0^t dt' \left(e^{2\kappa\bar{\Gamma}t'} - e^{(2\kappa\bar{\Gamma}-4D_r)t'}\right) \right]
= \frac{v_p^2}{\kappa\bar{\Gamma}(\kappa\bar{\Gamma}+D_r)} \left[\frac{1}{(2\kappa\bar{\Gamma}+4D_r)} \left(\frac{e^{4\kappa\bar{\Gamma}t} - 1}{4\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma}-4D_r)t} - 1}{(2\kappa\bar{\Gamma}-4D_r)} \right) - \frac{1}{4D_r} \left(\frac{e^{2\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma}-4D_r)t} - 1}{(2\kappa\bar{\Gamma}-4D_r)} \right) \right]$$

The final expression for $\langle x_0(t)x_2(t)\rangle_{\xi,\theta}$ is

$$\langle x_{0}(t)x_{2}(t)\rangle_{\xi,\theta} = \left(\frac{K_{B}T}{\kappa}\right) \left[\frac{1 - e^{-2\kappa\bar{\Gamma}t}}{2\kappa\bar{\Gamma}(2\kappa\bar{\Gamma} + 4D_{r})} - \frac{te^{-2\kappa\bar{\Gamma}t}}{4D_{r}} + \frac{2\kappa\bar{\Gamma}(1 - e^{-4D_{r}t})}{4D_{r}}\right]$$
(8)
$$+ \frac{v_{p}^{2}}{(\kappa\bar{\Gamma})^{2} - D_{r}^{2}} \left[\frac{e^{(\kappa\bar{\Gamma} - D_{r})t}}{(\kappa\bar{\Gamma} + 5D_{r})} \left(\frac{e^{(3\kappa\bar{\Gamma} + D_{r})t} - 1}{(3\kappa\bar{\Gamma} + D_{r})} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right) - \frac{e^{(\kappa\bar{\Gamma} - D_{r})t}}{4D_{r}} \left(\frac{e^{2\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right) + \frac{1}{2D_{r}} \left(\frac{e^{2\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right) - \frac{1}{(2\kappa\bar{\Gamma} + 4D_{r})} \left(\frac{e^{4\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right) - \frac{1}{(\kappa\bar{\Gamma} + 3D_{r})} \left(\frac{e^{(3\kappa\bar{\Gamma} - D_{r})t} - 1}{(3\kappa\bar{\Gamma} - D_{r})} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right) \right] + \frac{v_{p}^{2}}{\kappa\bar{\Gamma}} \left[\frac{1}{(2\kappa\bar{\Gamma} + 4D_{r})} \left(\frac{e^{4\kappa\bar{\Gamma}t} - 1}{4\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right) - \frac{1}{4D_{r}} \left(\frac{e^{2\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right) - \frac{1}{4D_{r}} \left(\frac{e^{2\kappa\bar{\Gamma}t} - 1}{2\kappa\bar{\Gamma}} - \frac{e^{(2\kappa\bar{\Gamma} - 4D_{r})t} - 1}{(2\kappa\bar{\Gamma} - 4D_{r})}\right)\right]$$