

We have:

$$\begin{aligned}\partial_t P_\sigma(k, t) &= r(-k)P_{-\sigma}(-k, t) - r(k)P_\sigma(k, t) \\ &\quad + D_\sigma(t)\partial_{kk}P_\sigma(k, t) + 2\partial_k \int dk' r(k') [R_{\sigma, \sigma}(k, k') + R_{\sigma, -\sigma}(k, k')]\end{aligned}$$

For values $\sigma = \pm 1$. $R_{\sigma, \sigma'}(k, k')$ is defined as:

$$R_{\sigma, \sigma'}(k, k') = \frac{1}{N} \sum_{i \neq j} \overline{\langle \delta_{\sigma, \sigma_i} \delta(k - k_i) \sigma_i J_{ij} \sigma_j \delta_{\sigma', \sigma_j} \delta(k' - k_j) \rangle}$$

Now to make an approximation, first we notice the local fields can be separated into the J_{ij} dependent and independent parts:

$$k_i = \sigma_i J_{ij} \sigma_j + \sum_{l \neq j} \sigma_i J_{il} \sigma_l := \sigma_i J_{ij} \sigma_j + k_i^{\neq j}$$

Now we have:

$$R_{\sigma, \sigma'}(k, k') = \frac{1}{N} \sum_{i \neq j} \overline{\langle \delta_{\sigma, \sigma_i} \delta(k - k_i^{\neq j} - \sigma_i J_{ij} \sigma_j) \sigma_i J_{ij} \sigma_j \delta_{\sigma', \sigma_j} \delta(k' - k_j^{\neq i} - \sigma_i J_{ij} \sigma_j) \rangle}$$

Now using Stein's lemma and the dependence of k_i, k_j on $\sigma_i J_{ij} \sigma_j$:

$$\begin{aligned}R_{\sigma, \sigma'}(k, k') &= \frac{1}{N} \sum_{i \neq j} \overline{\langle \delta_{\sigma, \sigma_i} \delta(k - k_i) \sigma_i J_{ij} \sigma_j \delta_{\sigma', \sigma_j} \delta(k' - k_j) \rangle} \\ &= \frac{1}{N} \text{Var}(J_{ij}) \frac{\partial}{\partial J_{ij}} \sum_{i \neq j} \overline{\langle \delta_{\sigma, \sigma_i} \delta(k - k_i^{\neq j} - \sigma_i J_{ij} \sigma_j) \sigma_i J_{ij} \sigma_j \delta_{\sigma', \sigma_j} \delta(k' - k_j^{\neq i} - \sigma_i J_{ij} \sigma_j) \rangle} \\ &= \frac{1}{N^2} \sum_{i \neq j} \overline{\left\langle \sigma_i J_{ij} \sigma_j \delta_{\sigma, \sigma_i} \delta_{\sigma', \sigma_j} \left(\delta(k' - k_j) \frac{\partial}{\partial J_{ij}} \delta(k - k_i^{\neq j} - \sigma_i J_{ij} \sigma_j) + \delta(k - k_i) \frac{\partial}{\partial J_{ij}} \delta(k' - k_j^{\neq i} - \sigma_i J_{ij} \sigma_j) \right) \right\rangle} \\ &= -\frac{1}{N^2} \sum_{i \neq j} \overline{\langle \delta_{\sigma, \sigma_i} \delta_{\sigma', \sigma_j} \delta'(k - k_i) \delta(k' - k_j) + \delta_{\sigma, \sigma_i} \delta_{\sigma', \sigma_j} \delta(k - k_i) \delta'(k' - k_j) \rangle} \\ &= -\frac{1}{N^2} (\partial_k + \partial_{k'}) \sum_{i \neq j} \overline{\langle \delta_{\sigma, \sigma_i} \delta_{\sigma', \sigma_j} \delta(k - k_i) \delta(k' - k_j) \rangle} \\ &= -(\partial_k + \partial_{k'}) P_\sigma(k, t) P_{\sigma'}(k', t) \\ &= -(P_{\sigma'}(k', t) \partial_k P_\sigma(k, t) + P_\sigma(k, t) \partial_{k'} P_{\sigma'}(k', t))\end{aligned}$$

Now we have:

$$\begin{aligned}
\int dk' r(k') [R_{\sigma,\sigma}(k, k') + R_{\sigma,-\sigma}(k, k')] &= - \int dk' r(k') [P_{\sigma}(k', t) \partial_k P_{\sigma}(k, t) + P_{\sigma}(k, t) \partial_{k'} P_{\sigma}(k', t)] \\
&\quad - \int dk' r(k') [P_{-\sigma}(k', t) \partial_k P_{\sigma}(k, t) + P_{\sigma}(k, t) \partial_{k'} P_{-\sigma}(k', t)] \\
&= - \frac{D_{\sigma}(t)}{2} \partial_k P_{\sigma}(k, t) - P_{\sigma}(k, t) \int dk' r(k') \partial_{k'} P_{\sigma}(k', t) \\
&\quad - \frac{D_{-\sigma}(t)}{2} \partial_k P_{\sigma}(k, t) - P_{\sigma}(k, t) \int dk' r(k') \partial_{k'} P_{-\sigma}(k', t)
\end{aligned}$$

All in all our equation becomes, using $D_{\sigma}(t) := 2 \int dk r(k) P_{\sigma}(k, t)$:

$$\begin{aligned}
\partial_t P_{\sigma}(k, t) &= r(-k) P_{-\sigma}(-k, t) - r(k) P_{\sigma}(k, t) + D_{\sigma}(t) \partial_{kk} P_{\sigma}(k, t) \\
&\quad - 2 \partial_k \left(\frac{D_{\sigma}(t)}{2} \partial_k P_{\sigma}(k, t) + P_{\sigma}(k, t) \int dk' r(k') \partial_{k'} P_{\sigma}(k', t) \right) \\
&\quad - 2 \partial_k \left(\frac{D_{-\sigma}(t)}{2} \partial_k P_{\sigma}(k, t) + P_{\sigma}(k, t) \int dk' r(k') \partial_{k'} P_{-\sigma}(k', t) \right) \\
&= r(-k) P_{-\sigma}(-k, t) - r(k) P_{\sigma}(k, t) - 2 \partial_k P_{\sigma}(k, t) \int dk' r(k') \partial_{k'} P_{\sigma}(k', t) \\
&\quad - D_{-\sigma}(t) \partial_{kk} P_{\sigma}(k, t) - 2 \partial_k P_{\sigma}(k, t) \int dk' r(k') \partial_{k'} P_{-\sigma}(k', t) \\
&= r(-k) P_{-\sigma}(-k, t) - r(k) P_{\sigma}(k, t) \\
&\quad - \left(2 \sum_{\sigma'} \int dk' r(k') \partial_{k'} P_{\sigma'}(k', t) \right) \partial_k P_{\sigma}(k, t) - D_{-\sigma}(t) \partial_{kk} P_{\sigma}(k, t)
\end{aligned}$$

So we get a drift velocity that depends both on the current sign-distribution and the opposite, and a diffusion term that couples exclusively to opposite sign. Note the following:

$$\begin{aligned}
\partial_t P_{+}(k, t) &= r(-k) P_{-}(-k, t) - r(k) P_{+}(k, t) \\
&\quad - \left(2 \sum_{\sigma'} \int dk' r(k') \partial_{k'} P_{\sigma'}(k', t) \right) \partial_k P_{+}(k, t) - D_{-}(t) \partial_{kk} P_{+}(k, t)
\end{aligned}$$

$$\begin{aligned}
\partial_t P_{-}(k, t) &= r(-k) P_{+}(-k, t) - r(k) P_{-}(k, t) \\
&\quad - \left(2 \sum_{\sigma'} \int dk' r(k') \partial_{k'} P_{\sigma'}(k', t) \right) \partial_k P_{-}(k, t) - D_{+}(t) \partial_{kk} P_{-}(k, t)
\end{aligned}$$

Denote $P = P_{+} + P_{-}$ and sum the 2 equations:

$$\begin{aligned}\partial_t P(k, t) &= r(-k)P(-k, t) - r(k)P(k, t) \\ &\quad - \left(2 \int dk' r(k') \partial_{k'} P(k', t) \right) \partial_k P(k, t) - \partial_{kk} (D_-(t)P_+(k, t) + D_+(t)P_-(k, t))\end{aligned}$$

So there is no closed form for P with no couplings. Finally, defining $v(t) := 2 \int \sum_{\sigma'} dk' r(k') \partial_{k'} P_{\sigma'}(k', t)$ we have:

$$\partial_t P_{\sigma}(k, t) = r(-k)P_{-\sigma}(-k, t) - r(k)P_{\sigma}(k, t) - v(t)\partial_k P_{\sigma}(k, t) - D_{-\sigma}(t)\partial_{kk} P_{\sigma}(k, t)$$