

12.4: General Properties of Time Correlation Functions

Define a time correlation function between two quantities $A(x)$ and $B(x)$ by

$$C_{AB}(t) = \langle A(0)B(t) \rangle \\ = \int dx f(x) A(x) e^{iLt} B(x)$$

The following properties follow immediately from the above definition:

Property 1

$$\langle A(0)B(t) \rangle = \langle A(-t)B(0) \rangle$$

Property 2

$$C_{AB}(0) = \langle A(x)B(x) \rangle$$

Thus, if $A = B$, then

$$C_{AA}(t) = \langle A(0)A(t) \rangle$$

known as the autocorrelation function of A , and

$$C_{AA}(0) = \langle A^2 \rangle$$

If we define $\delta A = A - \langle A \rangle$, then

$$C_{\delta A \delta A}(0) = \langle (\delta A)^2 \rangle = \langle (A - \langle A \rangle)^2 \rangle = \langle A^2 \rangle - \langle A \rangle^2$$

which just measures the fluctuations in the quantity A .

Property 3

A time correlation function may be evaluated as a time average, assuming the system is ergodic. In this case, the phase space average may be equated to a time average, and we have

$$C_{AB}(t) = \lim_{T \rightarrow \infty} \frac{1}{T-t} \int_0^{T-t} ds A(x(s)) B(x(t+s))$$

which is valid for $t \ll T$. In molecular dynamics simulations, where the phase space trajectory is determined at discrete time steps, the integral is expressed as a sum

$$C_{AB}(k\Delta t) = \frac{1}{N-k} \sum_{j=1}^{N-k} A(x_k) B(x_{k+j}) \quad k = 0, 1, 2, \dots, N_c$$

where N is the total number of time steps, Δt is the time step and $N_c \ll N$.

Property 4: Onsager regression hypothesis

In the long time limit, A and B eventually become uncorrelated from each other so that the time correlation function becomes

$$C_{AB}(t) = \langle A(0)B(t) \rangle \rightarrow \langle A \rangle \langle B \rangle$$

For the autocorrelation function of A , this becomes

$$C_{AA}(t) \rightarrow \langle A \rangle^2$$

Thus, $C_{AA}(t)$ decays from $\langle A^2 \rangle$ at $t = 0$ to $\langle A \rangle^2$ as $t \rightarrow \infty$.

An example of a signal and its time correlation function appears in Figure 12.4.1. In this case, the signal is the magnitude of the velocity along the bond of a diatomic molecule interacting with a Lennard-Jones bath. Its time correlation function is shown beneath the signal:

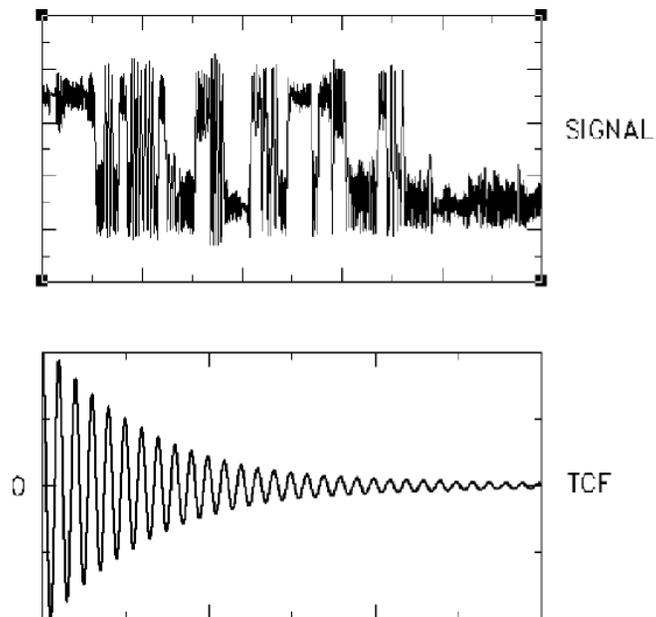


Figure 12.4.1

Over time, it can be seen that the property being autocorrelated eventually becomes uncorrelated with itself.

This page titled [12.4: General Properties of Time Correlation Functions](#) is shared under a [CC BY-NC-SA 4.0](#) license and was authored, remixed, and/or curated by [Mark Tuckerman](#).