

## Anomalous time correlation in two-dimensional driven diffusive systems

Takenobu Nakamura,\* Michio Otsuki,<sup>†</sup> and Shin-ichi Sasa<sup>‡</sup>

*Department of Pure and Applied Sciences, University of Tokyo, Komaba, Tokyo 153-8902, Japan*

(Received 15 October 2004; revised manuscript received 22 February 2005; published 23 June 2005)

We study the time-correlation function of a density field in two-dimensional driven diffusive systems within the framework of fluctuating hydrodynamics. It is found that the time correlation exhibits power-law behavior in an intermediate time regime in the case that the fluctuation-dissipation relation is violated and that the power-law exponent depends on the extent of this violation. We obtain this result by employing a renormalization group method to treat a logarithmic divergence in time.

DOI: 10.1103/PhysRevE.71.061107

PACS number(s): 05.40.-a, 05.10.Cc

### I. INTRODUCTION

The anomalous time correlation of hydrodynamic modes has been studied for a long period. For an equilibrium fluid, it is understood that this anomaly arises from nonlinear mode coupling effects [1]. By contrast, there is no systematic understanding of the time correlation in nonequilibrium steady states (NESSs) far from local equilibrium. In particular, it is not known how violation of the fluctuation-dissipation relation (FDR) influences the time correlation.

As the simplest example realizing a NESS far from local equilibrium, we consider a two-dimensional driven diffusive system in which a fluctuating density field is driven locally by an external force. Such a system can be realized in laboratory experiments [2]. Perhaps the simplest model for a theoretical study of the long-time behavior in the driven diffusive system is a stochastic differential equation consisting of terms representing a drift due to the external force, diffusion, and random noise.

The time-correlation function for such a stochastic model has been calculated by employing the mode coupling theory [3]. However, the model analyzed in Ref. [3] does not exhibit the long-range spatial correlation, which is a generic feature of NESSs in driven diffusive systems of  $d \geq 2$  dimensions. The reason that long-range correlation does not appear in that model is that violation of the FDR is not taken into account. Indeed, it is known that, in general, long-range correlation cannot exist when the FDR holds. By contrast, it has been found that the long-range correlation of driven diffusive systems can be described by a linear model with the violation of the FDR [4].

With the above considerations, in the present paper, we study a nonlinear model in which the FDR can be violated. We demonstrate that as a result of this violation, the time correlation is qualitatively altered. Specifically, by employing a perturbative renormalization group (RG) method that treats a logarithmic divergence in time [5], we obtain an expression for the time-correlation function. From this expression, we find that power-law behavior appears in the

time correlation if and only if the FDR is violated and that the power-law exponent depends on the extent of the violation.

### II. MODEL

We consider the time evolution of a fluctuating density field  $\rho(\mathbf{x}, t)$  in a two-dimensional space, under the influence of an external driving force in one direction, say the  $x_1$  direction, where  $\mathbf{x} = (x_1, x_2)$ . Note that we study NESSs in the high-temperature regime, far from the critical point. We now describe the model we study. First, the conserved quantity  $\rho$  obeys the continuity equation

$$\frac{\partial \rho(\mathbf{x}, t)}{\partial t} + \sum_{i=1}^2 \frac{\partial J_i(\mathbf{x}, t)}{\partial x_i} = 0. \quad (1)$$

We assume that the  $i$ th component of the density current,  $J_i(\mathbf{x}, t)$ , is given by

$$J_i(\mathbf{x}, t) = -D_i \partial_i \rho(\mathbf{x}, t) + \delta_{i1} \bar{J}(\rho(\mathbf{x}, t)) + \xi_i(\mathbf{x}, t). \quad (2)$$

Here, the functional form of  $\bar{J}$  is such that, with  $\bar{\rho}$  the average density,  $\bar{J}(\bar{\rho})$  is the average current along the  $x_1$  direction in the steady state. We then approximate  $\bar{J}(\rho(\mathbf{x}, t))$  in the form

$$\bar{J}(\rho(\mathbf{x}, t)) \approx \bar{J}(\bar{\rho}) + c(\bar{\rho}) \delta \rho(\mathbf{x}, t) + \lambda(\bar{\rho}) (\delta \rho(\mathbf{x}, t))^2, \quad (3)$$

where  $\rho(\mathbf{x}, t) = \bar{\rho} + \delta \rho(\mathbf{x}, t)$ . The term  $\xi_i(\mathbf{x}, t)$  in (2) represents a random current constituting zero mean Gaussian white noise, with

$$\langle \xi_i(\mathbf{x}, t) \xi_j(\mathbf{x}', t') \rangle = 2B_i \delta_{ij} \delta(\mathbf{x} - \mathbf{x}') \delta(t - t'). \quad (4)$$

Note that because anisotropy in both the diffusion and noise intensity is expected to arise through effects of the external driving, the diffusion constant  $D_i$  and the noise intensity  $B_i$  are assumed to be anisotropic, in general.

Let us simplify the model given above. First, note that the first term on the right-hand side of (3) does not contribute to the time evolution of the density, and the second term can be eliminated when we study density fluctuations in a frame moving with the velocity  $c$  given in (3). To make this explicit, we define the density  $\phi(\mathbf{x}, t) \equiv \delta \rho(\mathbf{x} + c \mathbf{e}_1 t, t)$ , where  $\mathbf{e}_1$  is the unit vector in the  $x_1$  direction. Furthermore, introduc-

\*Electronic address: soushin@jiro.c.u-tokyo.ac.jp

<sup>†</sup>Electronic address: otsuki@jiro.c.u-tokyo.ac.jp

<sup>‡</sup>Electronic address: sasa@jiro.c.u-tokyo.ac.jp

ing the parameters  $\chi$  and  $\Delta$ , we rewrite  $B_1$  and  $B_2$  as

$$B_i = D_i \chi [1 - (-1)^i \Delta]. \quad (5)$$

Thus,  $\Delta$  corresponds to the extent of the violation of the FDR of the second kind [6]. Then, replacing  $x_i$  by  $\sqrt{D_i} x_i$ ,  $\phi$  by  $\sqrt{\chi(D_1 D_2)^{1/4}} \phi$  and  $\xi_i$  by  $\sqrt{\chi D_i (D_1 D_2)^{-1/4}} \xi_i$ , we obtain the following dimensionless form of the equation for  $\phi$ :

$$\frac{\partial \phi(\mathbf{x}, t)}{\partial t} = \sum_{i=1}^2 \left[ \frac{\partial^2 \phi(\mathbf{x}, t)}{\partial x_i^2} - \frac{\partial \xi_i(\mathbf{x}, t)}{\partial x_i} \right] - \bar{\lambda} \frac{\partial \phi(\mathbf{x}, t)^2}{\partial x_1}. \quad (6)$$

Here,

$$\langle \xi_i(\mathbf{x}, t) \xi_j(\mathbf{x}', t') \rangle = 2 \delta_{ij} (1 - (-1)^i \Delta) \delta(\mathbf{x} - \mathbf{x}') \delta(t - t'), \quad (7)$$

and  $\bar{\lambda}$  is a dimensionless constant given by

$$\bar{\lambda} = \lambda (D_1^3 D_2)^{-1/4} \chi^{1/2}. \quad (8)$$

The renormalization group flow of  $(\bar{\lambda}, \Delta)$  for the model (6) with (7) is studied in Ref. [7]. Also, the time-correlation function has been calculated in the special cases that  $\Delta=0$  (using the mode coupling equation) [3] and  $\bar{\lambda}=0$  [4].

In the analysis below, employing a perturbative expansion with respect to  $\bar{\lambda}$  and  $\Delta$ , we calculate the time-correlation function  $\hat{C}(\mathbf{k}, t)$  defined by

$$(2\pi)^2 \hat{C}(\mathbf{k}, t) \delta(\mathbf{k} + \mathbf{k}') = \langle \hat{\phi}(\mathbf{k}, 0) \hat{\phi}(\mathbf{k}', t) \rangle. \quad (9)$$

Here and below, for an arbitrary function  $f(\mathbf{x}, t)$ , we define  $\hat{f}(\mathbf{k}, t)$  by

$$\hat{f}(\mathbf{k}, t) \equiv \int d^2 \mathbf{x} e^{-i\mathbf{k} \cdot \mathbf{x}} f(\mathbf{x}, t). \quad (10)$$

From the definition (9) and the symmetry of the steady state with respect to translation in time, the equality  $\hat{C}(\mathbf{k}, t) = \hat{C}(\mathbf{k}, -t)$  holds. Therefore, we consider only  $\hat{C}(\mathbf{k}, t)$  with  $t \geq 0$ .

### III. ANALYSIS

First, we fix  $\Delta$  and consider the expansion of  $\hat{\phi}(\mathbf{k}, t)$  in  $\bar{\lambda}$ :

$$\hat{\phi}(\mathbf{k}, t) = \hat{\phi}^{(0)}(\mathbf{k}, t) + \bar{\lambda} \hat{\phi}^{(1)}(\mathbf{k}, t) + \bar{\lambda}^2 \hat{\phi}^{(2)}(\mathbf{k}, t) + \dots \quad (11)$$

Substituting (11) into (6) with (10) and extracting all terms proportional to  $\bar{\lambda}^n$ , we obtain a linear differential equation for  $\hat{\phi}^{(n)}$  containing all lower-order  $\hat{\phi}^{(k)}$  and  $\hat{\xi}_i(\mathbf{k}, t)$ . Solving these differential equations under initial conditions set at  $t=-\infty$ , we can iteratively derive expressions for  $\hat{\phi}^{(0)}, \hat{\phi}^{(1)}, \dots$ . We then substitute these results into (9). In this way, the correlation function  $C(\mathbf{k}, t)$  is calculated in the form

$$\hat{C}(\mathbf{k}, t) = \hat{C}^{(0)}(\mathbf{k}, t) + \bar{\lambda} \hat{C}^{(1)}(\mathbf{k}, t) + \bar{\lambda}^2 \hat{C}^{(2)}(\mathbf{k}, t) + \dots \quad (12)$$

It turns out that it is simplest to obtain the terms  $\hat{C}^{(n)}(\mathbf{k}, t)$  in the above expansion of  $\hat{C}(\mathbf{k}, t)$  by first deriving the terms  $\tilde{C}^{(n)}(\mathbf{k}, \omega)$  in the analogous expansion of  $\tilde{C}(\mathbf{k}, \omega)$ , the Fourier transform with respect to time of  $\hat{C}(\mathbf{k}, t)$ , and then taking the inverse Fourier transform of these.

The lowest-order contribution to  $\hat{C}(\mathbf{k}, t)$  can be easily calculated as

$$\hat{C}^{(0)}(\mathbf{k}, t) = \left( 1 + \Delta \frac{k_1^2 - k_2^2}{|\mathbf{k}|^2} \right) e^{-|\mathbf{k}|^2 t}. \quad (13)$$

Note that the spatial correlation function, obtained through the Fourier transformation of  $\hat{C}^{(0)}(\mathbf{k}, 0)$ , exhibits power-law decay of the type  $1/r^2$ , unless  $\Delta=0$ . This illustrates the long-range correlation of driven diffusive systems. To this order, we find that there is no interesting behavior of the time dependence of  $\hat{C}^{(0)}(\mathbf{k}, t)$ , which merely exhibits an exponentially decaying form.

The next contribution to  $\hat{C}(\mathbf{k}, t)$  appears at second order in  $\bar{\lambda}$ . Through a straightforward calculation, we obtain

$$\begin{aligned} \hat{C}^{(2)}(\mathbf{k}, t) = & -2 \int_{-\infty}^{\infty} dt' \int \frac{d^2 \mathbf{k}'}{(2\pi)^2} \frac{\sum_{i=1}^2 [1 - (-1)^i \Delta] k_i'^2}{|\mathbf{k}'|^2} e^{-|\mathbf{k}|^2 |t-t'| - |\mathbf{k}'|^2 |t'| - |\mathbf{k} - \mathbf{k}'|^2 |t'|} \\ & \times \left[ \frac{\sum_{j=1}^2 [1 - (-1)^j \Delta] k_j^2}{|\mathbf{k}|^2} k_1 (k_1 - k_1') \left( (t-t') \frac{t'}{|t'|} + |t-t'| + \frac{1}{|\mathbf{k}|^2} \right) - \frac{1}{2} \frac{k_1^2}{|\mathbf{k}|^2} \frac{\sum_{j=1}^2 [1 - (-1)^j \Delta] (k_j - k_j')^2}{|\mathbf{k} - \mathbf{k}'|^2} \right]. \quad (14) \end{aligned}$$

(In Appendix A, we present a calculation method to obtain this result.) For this expression, we first perform the integration over  $|\mathbf{k}'|$  and then consider the  $t'$  integration.

Next, we carry out the integration over the angle of  $\mathbf{k}'$ . However, this procedure is complicated by the fact that divergences appear in the  $t'$  integration. As one example,

$\hat{C}^{(2)}(\mathbf{k}, t)$  includes the term

$$-\frac{1}{4\pi}k_1^2 t e^{-|\mathbf{k}|^2 t} \int_0^t dt' \frac{1}{t'} e^{|\mathbf{k}|^2 t'/2}, \quad (15)$$

where the contribution to the integral around  $t'=0$  yields a logarithmic divergence. Physically, this divergence arises from the interaction between different modes during a very short time interval. However, the model we study is assumed to be appropriate only for describing phenomena over time scales longer than a certain scale  $\tau_m$  in driven diffusive systems [8], and this divergence should not exist when we study a model that correctly describes the phenomena with time scales shorter than  $\tau_m$ . However, here, instead of studying a model in which the microscopic details of behavior on such short time scales are taken into account, we simply introduce a cut-off  $\tau_m$ ; that is, the integration range of  $t'$  in (14) is replaced by  $[-\infty, -\tau_m] \cup [\tau_m, \infty]$ .

With the cutoff introduced, the term (15) can be regularized as

$$-\frac{1}{4\pi}k_1^2 t e^{-|\mathbf{k}|^2 t} \left[ \ln \frac{t}{\tau_m} + \int_{\tau_m}^t dt' \frac{1}{t'} (e^{|\mathbf{k}|^2 t'/2} - 1) \right]. \quad (16)$$

Here, the first term exhibits a logarithmic divergence as  $t/\tau_m \rightarrow \infty$ , with fixed  $|\mathbf{k}|^2 t$ . Following similar procedures, we can separate all singular terms from  $\hat{C}^{(2)}(\mathbf{k}, t)$ , and in each case we obtain a term  $\sim \ln t/\tau_m$ .

Next, we expand  $\hat{C}^{(2)}(\mathbf{k}, t)$  in  $\Delta$ . Then, to the first order, we obtain

$$\hat{C}(\mathbf{k}, t) = \hat{C}^{(0)}(\mathbf{k}, t) \left[ 1 - (c_0(\mathbf{k})\Delta + c_1(\Delta)k_1^2 t) \bar{\lambda}^2 \ln \frac{t}{\tau_m} \right] + \bar{\lambda}^2 \bar{C}^{(2)}(\mathbf{k}, t) + o(\bar{\lambda}^2, \Delta), \quad (17)$$

where  $\bar{C}^{(2)}(\mathbf{k}, t)$  represents the nonsingular contribution to  $\hat{C}^{(2)}(\mathbf{k}, t)$ , and  $c_0(\mathbf{k})$  and  $c_1(\Delta)$  are given by

$$c_0(\mathbf{k}) = \frac{k_1^2}{8\pi|\mathbf{k}|^2} \frac{k_1^2 - 3k_2^2}{|\mathbf{k}|^2}, \quad (18)$$

$$c_1(\Delta) = \frac{1}{8\pi}(2 - \Delta). \quad (19)$$

(In Appendix B, we present a more detailed explanation of the derivation.) Note that the equal-time correlation  $\hat{C}(\mathbf{k}, 0)$  must be obtained as  $\lim_{\tau_m \rightarrow 0} \hat{C}(\mathbf{k}, \tau_m)$ , because the expression (17) is physically sound only for  $t \geq \tau_m$ .

The bare perturbation result (17) is reliable only for values of  $t$  for which  $\ln t/\tau_m$  is of order unity. Now, employing the RG method demonstrated in Ref. [5], we derive a form of  $\hat{C}(\mathbf{k}, t)$  reliable even for  $t \geq \tau_m$ . First, we introduce a time scale  $\tau_M$  which can be chosen arbitrarily and define a dimensionless parameter  $\mu = \tau_M/\tau_m$ . Then, using

$$\ln \frac{t}{\tau_m} = \ln \frac{t}{\tau_M} + \ln \frac{\tau_M}{\tau_m}, \quad (20)$$

we rewrite (17) as

$$\hat{C}(\mathbf{k}, t) = Z(\mu) \hat{C}^{(0)}(\mathbf{k}, t) \left[ 1 - (c_0(\mathbf{k})\Delta + c_1(\Delta)k_1^2 t) \bar{\lambda}^2 \ln \frac{t}{\tau_M} \right] + \bar{\lambda}^2 \bar{C}^{(2)}(\mathbf{k}, t) + o(\bar{\lambda}^2, \Delta), \quad (21)$$

where we have introduced the renormalization constant  $Z(\mu)$ . Here, the bare perturbation result (17) is equivalent to (21) with

$$Z(\mu) = 1 - (c_0(\mathbf{k})\Delta + c_1(\Delta)k_1^2 t) \bar{\lambda}^2 \ln \mu + o(\bar{\lambda}^2, \Delta). \quad (22)$$

Now, we regard (22) as the bare perturbation result for  $Z(\mu)$  and calculate the improved perturbation result by using the fact that  $\hat{C}(\mathbf{k}, t)$  does not depend on  $\tau_M$ . That is, differentiating (21) with respect to  $\tau_M$ , we obtain the equation

$$\frac{d \ln Z(\mu)}{d \ln \mu} + (c_0(\mathbf{k})\Delta + c_1(\Delta)k_1^2 t) \bar{\lambda}^2 + o(\bar{\lambda}^2, \Delta) = 0, \quad (23)$$

which is referred to as the ‘‘renormalization group equation.’’ Solving (23) under the condition

$$Z(\mu=0) = 1, \quad (24)$$

we derive

$$Z(\mu) = \mu^{-(c_0(\mathbf{k})\Delta + c_1(\Delta)k_1^2 t) \bar{\lambda}^2 + o(\bar{\lambda}^2, \Delta)}, \quad (25)$$

which provides the improved result of (22). Finally, substituting (25) into (21) and setting  $\tau_M = t$  (recall that  $\tau_M$  is arbitrary), we obtain the expression

$$\hat{C}(\mathbf{k}, t) = \hat{C}^{(0)}(\mathbf{k}, t) \left( \frac{t}{\tau_m} \right)^{-(c_0(\mathbf{k})\Delta + c_1(\Delta)k_1^2 t) \bar{\lambda}^2 + o(\bar{\lambda}^2, \Delta)} + \bar{\lambda}^2 \bar{C}^{(2)}(\mathbf{k}, t) + o(\bar{\lambda}^2, \Delta), \quad (26)$$

which may be reliable for all  $t \geq \tau_m$ .

#### IV. RESULTS AND REMARKS

From the expression (26), we have the following physically interesting results. First, we note that there is a cross-over time  $\tau_c(\mathbf{k})$  given by

$$\Delta |c_0(\mathbf{k})| \bar{\lambda}^2 = |\mathbf{k}|^2 \tau_c(\mathbf{k}). \quad (27)$$

We focus on the small wavenumber regime satisfying  $\tau_c(\mathbf{k}) \gg \tau_m$ . Then, for  $t$  satisfying  $t/\ln(t/\tau_m) \ll \tau_c(\mathbf{k})$ , the correlation of density fluctuations takes the power-law form

$$\hat{C}(\mathbf{k}, t) \approx \left( 1 + \Delta \frac{k_1^2 - k_2^2}{|\mathbf{k}|^2} \right) \left( \frac{t}{\tau_m} \right)^{-c_0(\mathbf{k})\Delta \bar{\lambda}^2}. \quad (28)$$

It is important to note that this power-law regime appears only when  $\Delta \neq 0$ , that is, only when the fluctuation-dissipation relation is violated [see (5)]. We believe that such power-law behavior can be observed in experiments.

In addition to the above result, from (26), we find that the decay rate of the correlation for  $t$  satisfying  $t/\ln(t/\tau_m) \gg \tau_c(\mathbf{k})$  is expressed by

$$-\frac{1}{t} \ln \hat{C}(\mathbf{k}, t) \approx |\mathbf{k}|^2 + c_1(\Delta) k_1^2 \bar{\lambda}^2 \ln t. \quad (29)$$

This shows that the decay rate of the correlation increases slowly as a function of time. Such enhancement of the decay rate exists even in the case  $\Delta=0$ . A similar result was obtained from analysis of the mode coupling equation [3].

The appearance of the singular term  $\ln t/\tau_m$  in the bare perturbation result is the key to obtaining the power-law behavior of the correlation. A similar singular term was treated in Ref. [5] within the framework of the RG method to derive a solution representing anomalous diffusion for a deterministic nonlinear diffusion equation. There are several related works [9,10] in which such a divergence is treated in a similar way.

The RG analysis given here should not be confused with the method to study the RG flow of system parameters that occurs with the change of the wave-number scale. For the model under consideration, this type of the RG flow of  $(\bar{\lambda}, \Delta)$  is investigated in Ref. [7]. With that method, for example, the relevancy of the parameters can be studied, but explicit calculation of the time correlation is not possible.

In conclusion, we calculated the time-correlation function (26) for the driven diffusive model (6) with (7). The expression we obtained indicates that a power-law regime appears in the time-correlation function if the FDR is violated. In addition to predicting this type of physical phenomenon, our analysis provides an instructive example for the application of the perturbative RG method.

#### ACKNOWLEDGMENTS

The authors thank K. Hayashi for suggesting the perturbative calculation of the time-correlation function for the driven diffusive system. This work was supported by a grant from the Ministry of Education, Science, Sports and Culture of Japan (No. 16540337).

#### APPENDIX A: DERIVATION OF EQ. (14)

For an arbitrary function  $f(\mathbf{x}, t)$ , we define  $\tilde{f}(\mathbf{k}, \omega)$  as

$$\tilde{f}(\mathbf{k}, \omega) \equiv \int d^2\mathbf{x} dt e^{-i\omega t - i\mathbf{k}\cdot\mathbf{x}} f(\mathbf{x}, t). \quad (A1)$$

Then, the quantity  $\tilde{C}(\mathbf{k}, \omega)$  satisfies

$$(2\pi)^3 \delta(\mathbf{z} + \mathbf{z}') \tilde{C}(\mathbf{z}) = \langle \tilde{\phi}(\mathbf{z}) \tilde{\phi}(\mathbf{z}') \rangle, \quad (A2)$$

where  $\mathbf{z}=(\mathbf{k}, \omega)$ . Here, the Fourier transformation of (6) yields

$$\tilde{\phi}(\mathbf{z}) = G(\mathbf{z}) \left[ -\sum_{i=1}^2 ik_i \tilde{\xi}_i(\mathbf{z}) - \bar{\lambda} ik_1 (\tilde{\phi} \circ \tilde{\phi})(\mathbf{z}) \right], \quad (A3)$$

with

$$G(\mathbf{z}) \equiv \frac{1}{2} \frac{1}{i\omega + \sum_{i=1}^2 k_i^2}, \quad (A4)$$

where  $(\tilde{f} \circ \tilde{g})(\mathbf{z})$  denotes the convolution of  $\tilde{f}(\mathbf{z})$  and  $\tilde{g}(\mathbf{z})$ . From (A3), for  $\tilde{\phi}^{(n)}(\mathbf{z})$ , ( $n=0, 1, 2, \dots$ ), defined by (11) and (A1), we obtain

$$\tilde{\phi}^{(0)}(\mathbf{z}) = G(\mathbf{z}) \left[ -\sum_{i=1}^2 ik_i \tilde{\xi}_i(\mathbf{z}) \right], \quad (A5)$$

$$\tilde{\phi}^{(1)}(\mathbf{z}) = G(\mathbf{z}) [-ik_1 (\tilde{\phi}^{(0)} \circ \tilde{\phi}^{(0)})(\mathbf{z})], \quad (A6)$$

$$\tilde{\phi}^{(2)}(\mathbf{z}) = G(\mathbf{z}) [-2ik_1 (\tilde{\phi}^{(0)} \circ \tilde{\phi}^{(1)})(\mathbf{z})]. \quad (A7)$$

We expand  $\tilde{C}(\mathbf{z})$  in the form

$$\tilde{C}(\mathbf{z}) = \tilde{C}^{(0)}(\mathbf{z}) + \bar{\lambda} \tilde{C}^{(1)}(\mathbf{z}) + \bar{\lambda}^2 \tilde{C}^{(2)}(\mathbf{z}) + \dots \quad (A8)$$

The lowest order contribution of (A8) is calculated as

$$\tilde{C}^{(0)}(\mathbf{z}) = 2|G(\mathbf{z})|^2 \sum_{i=1}^2 k_i^2 [1 + (-1)^{i-1} \Delta]. \quad (A9)$$

Using the inverse Fourier transformation in  $\omega$ , we obtain (13). It can be easily checked  $\tilde{C}^{(1)}(\mathbf{z})=0$ , and  $\tilde{C}^{(2)}(\mathbf{z})$  is expressed in the form

$$\tilde{C}^{(2)}(\mathbf{z}) = \tilde{C}_I^{(2)}(\mathbf{z}) + \tilde{C}_{II}^{(2)}(\mathbf{z}) + \tilde{C}_{III}^{(2)}(\mathbf{z}), \quad (A10)$$

where

$$\begin{aligned} \tilde{C}_I^{(2)}(\mathbf{z}) &= 8|G(\mathbf{z})|^2 k_1^2 \int d^3\mathbf{z}' |G(\mathbf{z}-\mathbf{z}')|^2 \sum_{i=1}^2 (k_i - k'_i)^2 \\ &\quad \times (1 - (-1)^i \Delta) |G(\mathbf{z}')|^2 \sum_{j=1}^2 k_j^2 [1 - (-1)^j \Delta], \end{aligned} \quad (A11)$$

$$\begin{aligned} \tilde{C}_{II}^{(2)}(\mathbf{z}) &= 32|G(\mathbf{z})|^4 \omega k_1 \sum_{i=1}^2 k_i^2 [1 - (-1)^i \Delta] \int d^3\mathbf{z}' |G(\mathbf{z}-\mathbf{z}')|^2 \\ &\quad \times \sum_{j=1}^2 (k_j - k'_j)^2 [1 - (-1)^j \Delta] |G(\mathbf{z}')|^2 \omega' k'_1, \end{aligned} \quad (A12)$$

$$\begin{aligned} \tilde{C}_{III}^{(2)}(\mathbf{z}) &= -32|G(\mathbf{z})|^4 |\mathbf{k}|^2 k_1 \sum_{i=1}^2 k_i^2 [1 - (-1)^i \Delta] \\ &\quad \times \int d^3\mathbf{z}' |G(\mathbf{z}-\mathbf{z}')|^2 \sum_{j=1}^2 (k_j - k'_j)^2 [1 - (-1)^j \Delta] \\ &\quad \times |G(\mathbf{z}')|^2 |\mathbf{k}'|^2 k'_1. \end{aligned} \quad (A13)$$

Note that all the functions  $\tilde{C}_\alpha^{(2)}(\mathbf{z})$ , ( $\alpha=I, II, III$ ), take the form

$$\tilde{C}_\alpha^{(2)}(\mathbf{z}) = \tilde{F}_\alpha(\mathbf{z}) (\tilde{h}_\alpha \circ \tilde{\ell}_\alpha)(\mathbf{z}), \quad (\text{A14})$$

where  $\tilde{F}_\alpha(\mathbf{z})$ ,  $\tilde{h}_\alpha(\mathbf{z})$  and  $\tilde{\ell}_\alpha(\mathbf{z})$  are determined from (A11)–(A13). Using this form, we can express  $\hat{C}_\alpha^{(2)}(\mathbf{k}, t)$  as

$$\hat{C}_\alpha^{(2)}(\mathbf{k}, t) = \int dt' \hat{F}_\alpha(\mathbf{k}, t-t') \int \frac{d^2\mathbf{k}'}{(2\pi)^2} \hat{h}_\alpha(\mathbf{k}-\mathbf{k}', t') \hat{\ell}_\alpha(\mathbf{k}', t'). \quad (\text{A15})$$

Substituting this into (A10), we obtain (14).

## APPENDIX B: DERIVATION OF EQ. (17)

We expand  $\hat{C}^{(2)}(\mathbf{k}, t)$  in the form

$$\hat{C}^{(2)}(\mathbf{k}, t) = \hat{C}^{(2,0)}(\mathbf{k}, t) + \Delta \hat{C}^{(2,1)}(\mathbf{k}, t) + o(\Delta). \quad (\text{B1})$$

Through a straightforward calculation, we obtain

$$\hat{C}^{(2,0)}(\mathbf{k}, t) = \frac{1}{4\pi} k_1^2 \left[ \int_0^t dt' e^{|\mathbf{k}|^2 t'/2} - t \int_0^t dt' \frac{1}{t'} e^{|\mathbf{k}|^2 t'/2} \right]. \quad (\text{B2})$$

In order to calculate  $\hat{C}^{(2,1)}(\mathbf{k}, t)$ , we extract terms proportional to  $\Delta$  from (14). The obtained expression becomes

$$\begin{aligned} \hat{C}^{(2,1)}(\mathbf{k}, t) = & -4 \int_0^t dt' k_1(t-t') e^{-|\mathbf{k}|^2(t-t')} \int \frac{d^2\mathbf{k}'}{(2\pi)^2} \left[ \frac{k_1'^2 - k_2'^2}{|\mathbf{k}'|^2} + \frac{k_1^2 - k_2^2}{|\mathbf{k}|^2} \right] (k_1 - k_1') e^{-[|\mathbf{k} - \mathbf{k}'|^2 + |\mathbf{k}'|^2]t'} \\ & + 2 \frac{k_1^2}{|\mathbf{k}|^2} \int dt' e^{-|\mathbf{k}|^2|t-t'|} \int \frac{d^2\mathbf{k}'}{(2\pi)^2} \frac{k_1'^2 - k_2'^2}{|\mathbf{k}'|^2} e^{-[|\mathbf{k} - \mathbf{k}'|^2 + |\mathbf{k}'|^2]t'} \\ & - 2 \frac{k_1}{|\mathbf{k}|^2} \int dt' e^{-|\mathbf{k}|^2|t-t'|} \int \frac{d^2\mathbf{k}'}{(2\pi)^2} \left[ \frac{k_1'^2 - k_2'^2}{|\mathbf{k}'|^2} + \frac{k_1^2 - k_2^2}{|\mathbf{k}|^2} \right] (k_1 - k_1') e^{-[|\mathbf{k} - \mathbf{k}'|^2 + |\mathbf{k}'|^2]t'}. \end{aligned} \quad (\text{B3})$$

We first evaluate the Gauss integrals in  $|\mathbf{k}'|$  and perform the  $t'$  integrals with picking up singular terms. Then,  $\hat{C}^{(2,1)}(\mathbf{k}, t)$  is obtained as

$$\hat{C}^{(2,1)}(\mathbf{k}, t) = -\frac{1}{8\pi} e^{-|\mathbf{k}|^2 t} k_1^2 t \left( \frac{k_1^2 - 3k_2^2}{|\mathbf{k}|^2} \right) \ln \frac{t}{\tau_m} - \frac{1}{8\pi} e^{-|\mathbf{k}|^2 t} \frac{k_1^2}{|\mathbf{k}|^2} \left( \frac{k_1^2 - 3k_2^2}{|\mathbf{k}|^2} \right) \ln \frac{t}{\tau_m} + (\text{nonsingular term}). \quad (\text{B4})$$

Combining (B2) and (B4) with (13), we finally obtain (17) with (18) and (19).

- 
- [1] Y. Pomeau and P. Résibois, Phys. Rep., Phys. Lett. **19**, 63 (1975).  
 [2] P. T. Korda, M. B. Taylor, and D. G. Grier, Phys. Rev. Lett. **89** 128301 (2002).  
 [3] H. van Beijeren, R. Kutner, and H. Spohn, Phys. Rev. Lett. **54** 2026 (1985).  
 [4] G. Grinstein, D. Lee, and S. Sachdev, Phys. Rev. Lett. **64**, 1927 (1990).  
 [5] N. Goldenfeld, O. Martin, Y. Oono, and F. Liu, Phys. Rev. Lett. **64**, 1361 (1990).  
 [6] R. Kubo, M. Toda, and N. Hashitsume, *Statistical Physics II: Nonequilibrium Statistical Mechanics* (Springer, Berlin, 1991).  
 [7] R. K. P. Zia and B. Schmittmann, Z. Phys. B: Condens. Matter **97**, 327 (1995).  
 [8] Our model is believed to correspond to a coarse-grained model of a driven lattice gas. See, for example, B. Schmittman and R. K. P. Zia, *Statistical Mechanics of Driven Diffusive Systems, Phase Transitions and Critical Phenomena Vol. 17* (Academic, New York, 1995). It has been found in numerical experiments on driven lattice gases that such a time scale  $\tau_m$  does indeed appear.  
 [9] H. K. Janssen, B. Schaub, and B. Schmittmann, Z. Phys. B: Condens. Matter **73**, 539 (1989).  
 [10] P. Calabres and A. Gambassi, e-print cond-mat/0406289.