

By the convolution theorem, the cross-correlation of two time signals,

$$(A \star B)_t = \int A(t' + t)B(t')dt', \quad (1)$$

is a simple multiplication in Fourier space,

$$\mathcal{F}[A \star B] = \hat{A}_{-\omega} \hat{B}_\omega. \quad (2)$$

Assume that $A(t)$ and $B(t)$ are real signals. The Fourier transform must satisfy

$$\hat{A}_{-\omega} = \hat{A}_\omega^*, \quad (3)$$

and time-symmetrization,

$$A(t) \rightarrow \frac{A(t) + A(-t)}{2}, \quad (4)$$

is effectively like replacing the Fourier transform with its real part,

$$\hat{A}_\omega \rightarrow \text{Re} \hat{A}_\omega = \frac{\hat{A}_\omega + \hat{A}_{-\omega}}{2}. \quad (5)$$

A relevant physical observable is the dynamical correlation,

$$C_\omega = \langle \hat{A}_{-\omega} \hat{B}_\omega \rangle, \quad (6)$$

with brackets denoting an equilibrium average.

Under symmetrization of the time signals $A(t)$ and $B(t)$, the cross correlation becomes:

$$C_\omega \rightarrow \tilde{C}_\omega = \frac{1}{4} \langle (\hat{A}_\omega + \hat{A}_{-\omega})(\hat{B}_\omega + \hat{B}_{-\omega}) \rangle. \quad (7)$$

Because of the equilibrium average, the result must be time-translation invariant. In particular, one may average \tilde{C}_ω over all possible time shifts: $A(t) \rightarrow A(t + \phi)$ and $B(t) \rightarrow B(t + \phi)$. In Fourier space, the time shift introduces a complex phase $A_\omega \rightarrow e^{-i\omega\phi} A_\omega$, and equivalently $A_{-\omega} \rightarrow e^{+i\omega\phi} A_{-\omega}$. For each mode ω , it is sufficient to average over a full periodic cycle, $\phi \in [0, 2\pi/\omega]$. Averaging (7) in this way, the result is,

$$\begin{aligned} \tilde{C}_\omega &= \frac{1}{8\pi/\omega} \int_0^{2\pi/\omega} d\phi \langle (e^{-i\omega\phi} \hat{A}_\omega + e^{+i\omega\phi} \hat{A}_{-\omega})(e^{-i\omega\phi} \hat{B}_\omega + e^{+i\omega\phi} \hat{B}_{-\omega}) \rangle \\ &= \frac{1}{4} \langle \hat{A}_\omega \hat{B}_{-\omega} + \hat{A}_{-\omega} \hat{B}_\omega \rangle + \frac{1}{8\pi/\omega} \int_0^{2\pi/\omega} d\phi \langle e^{-2i\omega\phi} \hat{A}_\omega \hat{B}_\omega + e^{+2i\omega\phi} \hat{A}_{-\omega} \hat{B}_{-\omega} \rangle. \end{aligned} \quad (8)$$

The two remaining integrals over ϕ evaluate exactly to zero, leaving

$$\tilde{C}_\omega = \frac{1}{2} \text{Re} \langle \hat{A}_\omega \hat{B}_{-\omega} \rangle = \frac{1}{2} \text{Re} C_\omega. \quad (9)$$

To summarize: We may sample the *real* part of the dynamical correlation C_ω as

$$\text{Re } C_\omega = 2\tilde{C}_\omega, \quad (10)$$

where \tilde{C}_ω denotes the circular cross correlation of the time-symmetrized signals as defined in Eqs. (4) and (7). It makes sense that \tilde{C}_ω cannot capture the imaginary part of C_ω – the effect of time-symmetrization is to enforce $\tilde{C}_\omega = \tilde{C}_{-\omega}$, such that \tilde{C}_ω can only be real.

In the special case that $A(t) = B(t)$, the desired time correlation $C_\omega = \langle \hat{A}_{-\omega} \hat{A}_\omega \rangle = C_{-\omega}$ is already real, and we obtain the exact result,

$$C_\omega = 2\tilde{C}_\omega. \quad (11)$$

The result depends crucially on the presence of an equilibrium average, allowing to average over all possible time-translations.

In Sunny applications, we are ultimately interested in expectations of physical observables, which must be real. For example, $\langle \hat{S}_x \hat{S}_y + \hat{S}_y \hat{S}_x \rangle$ is a good observable, but $\langle \hat{S}_x \hat{S}_y \rangle$ is not. Therefore the restriction to the real part of the dynamical correlation C_ω does not seem to impose any limitations.

Numerically, we will have observed the time data $A(t)$ and $B(t)$ only over some finite interval, say $t \in [0, T]$ in multiples of a timestep Δt . In principle, the average over $N/\Delta t$ possible timeshifts ϕ could then be performed explicitly, possibly yielding better statistics.