

Causal Diffusion Equation

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(Dated: March 28, 2024)

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I. PREPARATION: ONE-SIDED FOURIER TRANSFORMATION

One-sided Fourier transformation and its inverse transformation are

$$f(\omega, \vec{k}) = \int_0^\infty dt \int d^3x e^{i(\omega t - \vec{k} \cdot \vec{x})} f(t, \vec{x}), \quad (1)$$

$$f(t, \vec{x}) = \int_{-\infty+i\sigma}^{\infty+i\sigma} \frac{d\omega}{2\pi} \int \frac{d^3k}{(2\pi)^3} e^{-i(\omega t - \vec{k} \cdot \vec{x})} f(\omega, \vec{k}). \quad (2)$$

II. GENERAL SOLUTION IN THE FOURIER SPACE

We would like to solve the differential equation

$$\tau \frac{\partial^2 \rho}{\partial t^2} + \frac{\partial \rho}{\partial t} = D \nabla^2 \rho, \quad (t > 0), \quad (3)$$

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with a given set of the initial condition for n and $\partial\rho/\partial t$ at $t = 0$. Perform the one-sided Fourier transformation (with imposing the initial conditions),

$$\int_0^\infty dt e^{i\omega t} \left[\tau \frac{\partial^2 \rho}{\partial t^2}(t, \vec{k}) + \frac{\partial \rho}{\partial t}(t, \vec{k}) \right] = -k^2 D \rho(\omega, \vec{x}), \quad (4)$$

$$\left[\tau e^{i\omega t} \frac{\partial \rho}{\partial t}(t, \vec{k}) \right]_0^\infty - i\omega \tau \left(\left[e^{i\omega t} \rho(t, \vec{k}) \right]_0^\infty - i\omega \int_0^\infty dt e^{i\omega t} \rho(t, \vec{k}) \right) + \left[e^{i\omega t} \rho(t, \vec{k}) \right]_0^\infty - i\omega \int_0^\infty dt e^{i\omega t} \rho(t, \vec{k}) = -k^2 D \rho(\omega, \vec{x}), \quad (5)$$

$$-\tau \frac{\partial \rho_0}{\partial t} - i\omega \tau (-\rho_0 - i\omega \rho) - \rho_0 - i\omega \rho = -k^2 D \rho, \quad (6)$$

Then we obtain

$$\rho(\omega, \vec{k}) = \frac{[1 - i\omega \tau] \rho_0 + \tau \frac{\partial \rho_0}{\partial t}}{-\omega^2 \tau - i\omega + k^2 D}, \quad (7)$$

where $\rho_0 \equiv \int d^3 x e^{-i\vec{k}\cdot\vec{x}} \rho(t=0, \vec{x})$ and $\frac{\partial \rho_0}{\partial t} \equiv \int d^3 x e^{-i\vec{k}\cdot\vec{x}} \frac{\partial \rho}{\partial t}(t=0, \vec{x})$.

III. INITIAL CONDITIONS, CURRENT, AND GREEN'S FUNCTION

A. Initial conditions

For the case with the initial conditions, $n(t=0, \vec{x}) = \delta^{(3)}(\vec{x})$ and $\frac{\partial \rho}{\partial t}(t=0, \vec{x}) = 0$,

$$\rho(\omega, \vec{k}) = \frac{1 - i\omega \tau}{-\omega^2 \tau - i\omega + k^2 D}, \quad (8)$$

since $\rho_0 = \int d^3 x e^{-i\vec{k}\cdot\vec{x}} \delta^{(3)}(\vec{x}) = 1$.

B. Current

The current \vec{j} is defined to have the equation of continuity and satisfies the constitutive equation for the relativistic diffusion equation,

$$\tau \frac{\partial}{\partial t} \vec{j} + \vec{j} = -D \vec{\nabla} \rho. \quad (9)$$

After the Fourier transformation one can obtain,

$$\vec{j}(\omega, \vec{k}) = \frac{-i\vec{k}D}{1 - i\omega \tau} \rho(\omega, \vec{k}) = \frac{-i\vec{k}D}{-\omega^2 \tau - i\omega + k^2 D}, \quad (10)$$

C. Green's function

In the ω - \vec{k} space, the Green's function for the relativistic diffusion equation can be written as

$$G(\omega, \vec{k}) = \frac{1}{-\omega^2 \tau - i\omega + k^2 D}. \quad (11)$$

So, n and \vec{j} can be written with G as

$$\rho(\omega, \vec{k}) = (1 - i\omega \tau) G(\omega, \vec{k}), \quad \vec{j}(\omega, \vec{k}) = -iD\vec{k}G(\omega, \vec{k}), \quad (12)$$

$$\rho(t, \vec{x}) = \left(1 + \tau \frac{\partial}{\partial t} \right) G(t, \vec{x}), \quad \vec{j}(t, \vec{x}) = -D\vec{\nabla} G(t, \vec{x}). \quad (13)$$

IV. CALCULATION OF THE GREEN'S FUNCTION IN t - \vec{x} SPACE

Perform the inverse Fourier transformation,

$$G(t, \vec{x}) = \int \frac{d\omega}{2\pi} \int \frac{d^3k}{(2\pi)^3} e^{-i(\omega t - \vec{k} \cdot \vec{x})} G(\omega, \vec{k}) = \int \frac{d\omega}{2\pi} \int \frac{d^3k}{(2\pi)^3} \frac{e^{-i(\omega t - \vec{k} \cdot \vec{x})}}{-\omega^2 \tau - i\omega + k^2 D} \quad (14)$$

The solutions of the characteristic equation $\omega^2 + \frac{i}{\tau}\omega - \frac{D}{\tau}k^2 = 0$ are $\omega_{\pm} = \frac{1}{2\tau} \left[-i \pm \sqrt{4Dk^2\tau - 1} \right]$ and one can get

$$G(t, \vec{x}) = \int \frac{d\omega}{2\pi} \int \frac{d^3k}{(2\pi)^3} \frac{e^{-i(\omega t - \vec{k} \cdot \vec{x})}}{-\tau} \frac{1}{(\omega - \omega_+)(\omega - \omega_-)}. \quad (15)$$

Remind that the relativistic diffusion equation describe the evolution for the time $t > 0$, carry out the integration in the lower half plane of ω ,

$$G(t, \vec{x}) = \int \frac{d^3k}{(2\pi)^3} e^{i\vec{k} \cdot \vec{x}} \frac{i}{\tau} \frac{e^{-i\omega_+ t} - e^{-i\omega_- t}}{\omega_+ - \omega_-} \theta(t) = i\theta(t) e^{-\frac{t}{2\tau}} \int \frac{d^3k}{(2\pi)^3} e^{i\vec{k} \cdot \vec{x}} \frac{e^{-i\frac{\sqrt{4Dk^2\tau-1}}{2\tau}t} - e^{i\frac{\sqrt{4Dk^2\tau-1}}{2\tau}t}}{\sqrt{4Dk^2\tau-1}}. \quad (16)$$

A. One dimensional case

For the preparation of the 3D case, let's consider the 1-D case,

$$G^{1D}(t, x) = i\theta(t) e^{-\frac{t}{2\tau}} \int \frac{dk}{2\pi} e^{ikx} \frac{e^{-i\frac{\sqrt{4Dk^2\tau-1}}{2\tau}t} - e^{i\frac{\sqrt{4Dk^2\tau-1}}{2\tau}t}}{\sqrt{4Dk^2\tau-1}} \quad (17)$$

Denote $\beta^2 \equiv \frac{1}{4D\tau} \frac{D}{\tau} \equiv c^2$, ($\beta = \frac{1}{2c\tau}$),

$$G^{1D}(t, x) = \frac{i}{2\pi} \beta \theta(t) e^{-\frac{t}{2\tau}} \int dk e^{ikx} \frac{e^{-ict\sqrt{k^2-\beta^2}} - e^{ict\sqrt{k^2-\beta^2}}}{\sqrt{k^2-\beta^2}} = \frac{i}{2\pi} \beta \theta(t) e^{-\frac{t}{2\tau}} [A - B], \quad (18)$$

where A and B are defined as

$$A = \int dk \frac{e^{ikx}}{\sqrt{k^2-\beta^2}} e^{-ict\sqrt{k^2-\beta^2}}, \quad B = \int dk e^{ikx} \frac{e^{ict\sqrt{k^2-\beta^2}}}{\sqrt{k^2-\beta^2}}. \quad (19)$$

and actually, they can be written as

$$A = \begin{cases} 0 & (x > ct) \\ -2i\pi J_0(i\beta\sqrt{c^2t^2-x^2}) & (ct > |x|) \\ -2i\pi J_0(\beta\sqrt{x^2-c^2t^2}) & (-ct > x) \end{cases}, \quad B = \begin{cases} 0 & (x+ct > 0) \\ -2i\pi J_0(\beta\sqrt{x^2-c^2t^2}) & (x+ct < 0) \end{cases}, \quad (20)$$

where J_ν is the Bessel function. Then, using $I_0(x) = J_0(ix)$, one can obtain [1, 2]

$$G^{1D}(t, x) = \frac{e^{-\frac{t}{2\tau}}}{2c\tau} I_0\left(\frac{1}{2c\tau}\sqrt{c^2t^2-x^2}\right) \theta(ct-x)\theta(ct+x). \quad (21)$$

Denote $u \equiv \sqrt{c^2t^2-x^2}$, $J_\nu \equiv J_\nu(i\beta u)$ and $I_\nu \equiv I_\nu(\beta u)$ ($I_\nu(x)$ is the modified Bessel functions of the first kind). The solution for the initial condition $\rho^{1D}(t=0, x) = \delta(x)$ and $\frac{\partial \rho^{1D}}{\partial t}(t=0, x) = 0$ can be written as

$$\begin{aligned} \rho^{1D}(t, x) &= \left(1 + \tau \frac{\partial}{\partial t}\right) \frac{e^{-\frac{t}{2\tau}}}{2c\tau} I_0\theta(ct-x)\theta(ct+x) = \frac{e^{-\frac{t}{2\tau}}}{2c\tau} \left(\frac{1}{2} + \tau \frac{\partial}{\partial t}\right) I_0\theta(ct-x)\theta(ct+x) \\ &= \frac{e^{-\frac{t}{2\tau}}}{2c\tau} \left[\frac{1}{2} I_0\theta(ct-x)\theta(ct+x) \right. \end{aligned} \quad (22)$$

$$\left. + c\tau\delta(ct-x)\theta(ct+x)I_0 + c\tau\delta(ct+x)\theta(ct-x)I_0 + \tau\theta(ct+x)\theta(ct-x) \frac{1}{2c\tau} \left(\frac{c^2t}{u}\right) I_0' \right] \quad (23)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{2} \left[\frac{1}{2c\tau} I_0\theta(ct-x)\theta(ct+x) + \delta(ct-x) + \delta(ct+x) + \theta(ct+x)\theta(ct-x) \frac{t}{2\tau u} I_1 \right], \quad (24)$$

Then,

$$\rho^{1D}(t, x) = \frac{1}{2} e^{-\frac{t}{2\tau}} \left\{ \delta(ct - x) + \delta(ct + x) + \theta(ct - |x|) \left[\frac{1}{2\tau c} I_0 + \frac{t}{2\tau u} I_1 \right] \right\}. \quad (25)$$

This is the one which can be found in wikipedia <https://en.wikipedia.org/wiki/Green%27s_function>.

B. Three dimensional case

Denote $r = \sqrt{x^2 + y^2 + z^2}$, there is a relation between 1-D case and 3-D case when the Green function is isotropic in space,

$$G^{3D}(t, r) = -\frac{1}{2\pi r} \frac{\partial G^{1D}(t, r)}{\partial r}. \quad (26)$$

Using $\frac{\partial u}{\partial r} = \frac{-r}{u}$, one can calculate,

$$G^{3D}(t, r) = -\frac{1}{2c\tau} \frac{e^{-\frac{t}{2\tau}}}{2\pi r} \frac{\partial}{\partial r} [I_0(\beta u) \theta(ct - r)] = -\frac{1}{2c\tau} \frac{e^{-\frac{t}{2\tau}}}{2\pi r} \left[-\delta(ct - r) + \theta(ct - r) \beta \left(\frac{-r}{u} \right) I_0' \right] \quad (27)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \frac{1}{c\tau} \left[\delta(ct - r) + \theta(ct - r) \frac{r}{2c\tau u} I_1 \right]. \quad (28)$$

Then, we obtain

$$G^{3D}(t, r) = \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left[\frac{\delta(ct - r)}{c\tau} + \theta(ct - r) \frac{r}{2c^2\tau^2 u} I_1 \right]. \quad (29)$$

The solution for the initial condition $\rho^{3D}(t = 0, \vec{x}) = \delta^{(3)}(\vec{x})$ and $\frac{\partial \rho^{3D}}{\partial t}(t = 0, \vec{x}) = 0$ is

$$\rho^{3D}(t, x) = \left(1 + \tau \frac{\partial}{\partial t} \right) G^{3D}(t, r) \quad (30)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ \delta(ct - r) \left[1 + \frac{t}{2\tau} + \frac{1}{2} \left(\frac{t}{2\tau} \right)^2 \right] + \frac{r^2}{(2\tau)^2 c} \theta(ct - r) \left[\frac{1}{cu} I_1 + \frac{t}{u^2} I_2 \right] \right\}. \quad (31)$$

and the current is

$$\vec{j}^{3D}(t, x) = -D \vec{e}_r \frac{\partial}{\partial r} G^{3D}(t, r) \quad (32)$$

$$= \vec{e}_r c \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ \delta(ct - r) \left[1 + \frac{t}{2\tau} + \frac{1}{2} \left(\frac{t}{2\tau} \right)^2 \right] + \theta(ct - r) \frac{r^3}{c^2 (2\tau)^2 u^2} I_2 \right\} \quad (33)$$

Appendix A: Tips for the modified Bessel function of first kind I_ν

Recurrence Relation

$$I_{\nu+1}(x) = I_{\nu-1}(x) - \frac{2\nu}{x}I_\nu(x). \quad (\text{A1})$$

Derivative:

$$\frac{\partial I_\nu(x)}{\partial x} = \frac{1}{2}(I_{\nu-1}(x) + I_{\nu+1}(x)) = \frac{\nu}{x}I_\nu(x) + I_{\nu+1}(x). \quad (\text{A2})$$

Others:

$$I_{-\nu}(x) = I_\nu(x), \quad (\text{A3})$$

$$I_0(0) = 1, I_1(0) = I_2(0) = 0. \quad (\text{A4})$$

Appendix B: Calculation of ρ^{3D}

Using $\frac{\partial u}{\partial t} = \frac{c^2 t}{u}$, one can calculate

$$\rho^{3D}(t, x) = \left(1 + \tau \frac{\partial}{\partial t}\right) \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right]. \quad (\text{B1})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left(\frac{1}{2} + \tau \frac{\partial}{\partial t} \right) \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] \quad (\text{B2})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left\{ \frac{1}{2} \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] + \tau \frac{\partial}{\partial t} \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] \right\} \quad (\text{B3})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left\{ \frac{1}{2} \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] + \delta'(ct-r) + c\tau\delta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 + \tau\theta(ct-r) \frac{r}{2c^2\tau^2} \frac{c^2 t}{u} \left[\frac{-1}{u^2} I_1 + \frac{1}{u} \beta I_1' \right] \right\} \quad (\text{B4})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left\{ \frac{1}{2} \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] + \delta'(ct-r) + c\tau\delta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 + \tau\theta(ct-r) \frac{rt}{2\tau^2 u} \left[\frac{-1}{u^2} I_1 + \frac{1}{u} \beta \left(\frac{I_1}{\beta u} + I_2 \right) \right] \right\} \quad (\text{B5})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left\{ \frac{1}{2} \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] + \delta'(ct-r) + \delta(ct-r) \frac{r}{2c\tau u} I_1 + \theta(ct-r) \frac{rt}{(2c\tau)^2 c u^2} I_2 \right\} \quad (\text{B6})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ r\delta'(ct-r) + \delta(ct-r) \left[\frac{r}{2\tau c} + \frac{r^2}{2c\tau u} I_1 \right] + r^2\theta(ct-r) \left[\frac{1}{(2\tau)^2 c^2 u} I_1 + \frac{t}{(2\tau)^2 c u^2} I_2 \right] \right\} \quad (\text{B7})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ r\delta'(ct-r) + \delta(ct-r) \left[\frac{ct}{2\tau c} + \frac{c^2 t^2}{2c\tau} \beta \frac{I_1}{\beta u} \right] + \frac{r^2}{(2\tau)^2 c} \theta(ct-r) \left[\frac{1}{cu} I_1 + \frac{t}{u^2} I_2 \right] \right\} \quad (\text{B8})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ r\delta'(ct-r) + \delta(ct-r) \left[\frac{ct}{2\tau c} + \frac{c^2 t^2}{2c\tau} \beta \frac{1}{2} \right] + \frac{r^2}{(2\tau)^2 c} \theta(ct-r) \left[\frac{1}{cu} I_1 + \frac{t}{u^2} I_2 \right] \right\} \quad (\text{B9})$$

[Here, the L'Hôpital's rule is applied for $\lim_{z \rightarrow 0} \frac{I_1(z)}{z} = \lim_{z \rightarrow 0} \frac{dI_1(z)}{dz} = \frac{1}{2}(I_0(0) + I_2(0))$]

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ r\delta'(ct-r) + \delta(ct-r) \left[\frac{t}{2\tau} + \frac{1}{2} \left(\frac{t}{2\tau} \right)^2 \right] + \frac{r^2}{(2\tau)^2 c} \theta(ct-r) \left[\frac{1}{cu} I_1 + \frac{t}{u^2} I_2 \right] \right\} \quad (\text{B10})$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ \delta(ct-r) \left[1 + \frac{t}{2\tau} + \frac{1}{2} \left(\frac{t}{2\tau} \right)^2 \right] + \frac{r^2}{(2\tau)^2 c} \theta(ct-r) \left[\frac{1}{cu} I_1 + \frac{t}{u^2} I_2 \right] \right\} \quad (\text{B11})$$

[Assumed the integration with $r^2 dr$ for the transformation for the derivative of the delta function]

Here, the integration of n with $r^2 dr$ gives the flux in t -direction, which is the quantity we are supposed to estimate in the simulation.

Appendix C: Calculation of \vec{j}^{3D}

$$\frac{\partial}{\partial r} \frac{e^{-\frac{t}{2\tau}}}{4\pi r} \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] \quad (C1)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left(-1 + r \frac{\partial}{\partial r} \right) \left[\frac{\delta(ct-r)}{c\tau} + \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 \right] \quad (C2)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ -\frac{\delta(ct-r)}{c\tau} - \theta(ct-r) \frac{r}{2c^2\tau^2 u} I_1 - r \frac{\delta'(ct-r)}{c\tau} \right. \\ \left. - \delta(ct-r) \frac{r^2}{2c^2\tau^2 u} I_1 + \theta(ct-r) \frac{r^2}{2c^2\tau^2} \left[\frac{I_1}{ru} + \left(\frac{-r}{u} \right) \left(\frac{-1}{u^2} I_1 + \frac{1}{u} \beta I_1' \right) \right] \right\} \quad (C3)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ -\frac{\delta(ct-r)}{c\tau} - r \frac{\delta'(ct-r)}{c\tau} - \delta(ct-r) \frac{r^2}{2c^2\tau^2 u} I_1 + \theta(ct-r) \frac{r^3}{2c^2\tau^2 u^2} \left[\frac{1}{u} I_1 - \beta \left(\frac{I_1}{\beta u} + I_2 \right) \right] \right\} \quad (C4)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left[-\frac{\delta(ct-r)}{c\tau} - r \frac{\delta'(ct-r)}{c\tau} - \delta(ct-r) \frac{r^2}{2c^2\tau^2 u} I_1 - \theta(ct-r) \frac{\beta r^3}{2c^2\tau^2 u^2} I_2 \right] \quad (C5)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ r \frac{\delta'(ct-r)}{c\tau} + \delta(ct-r) \left[\frac{1}{c\tau} + \frac{r^2}{2c^2\tau^2} \beta \frac{I_1}{\beta u} \right] + \theta(ct-r) \frac{\beta r^3}{2c^2\tau^2 u^2} I_2 \right\} \quad (C6)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ r \frac{\delta'(ct-r)}{c\tau} + \delta(ct-r) \left[\frac{1}{c\tau} + \frac{r^2}{2c^2\tau^2} \frac{\beta}{2} \right] + \theta(ct-r) \frac{\beta r^3}{2c^2\tau^2 u^2} I_2 \right\} \quad (C7)$$

$$= \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ \delta(ct-r) \left[\frac{1}{c\tau} \left(-\frac{r}{c} \right) \left(-\frac{1}{2\tau} \right) + \frac{1}{c\tau} + \frac{1}{2c\tau} \left(\frac{t}{2\tau} \right)^2 \right] + \theta(ct-r) \frac{r^3}{4c^3\tau^3 u^2} I_2 \right\} \quad (C8)$$

$$= \frac{1}{c\tau} \frac{e^{-\frac{t}{2\tau}}}{4\pi r^2} \left\{ \delta(ct-r) \left[1 + \frac{t}{2\tau} + \frac{1}{2} \left(\frac{t}{2\tau} \right)^2 \right] + \theta(ct-r) \frac{r^3}{4c^2\tau^2 u^2} I_2 \right\} \quad (C9)$$

[Assumed the integration with dt for the transformation for the derivative of the delta function]

Here, the integration of \vec{j} with time dt gives the flux in the radial direction, which is the quantity we are supposed to estimate in the simulation.

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