$$C(x,y) = \sigma^2 \frac{2^{1-\nu}}{\Gamma(\nu)} \left( \sqrt{2\nu} \frac{\|x-y\|_p}{\lambda} \right)^{\nu} K_{\nu} \left( \sqrt{2\nu} \frac{\|x-y\|_p}{\lambda} \right)$$