

To express the translation-invariant kernel  $J_0$  and the integral covariance operator in terms of symmetric bilinear forms, given  $J_0$  acts on  $L^2$ , the space of square-integrable functions, and considering an RKHS with an orthonormal basis of orthogonal polynomials:

1. **Kernel as a Symmetric Bilinear Form:** The kernel  $J_0(x - y)$  itself is a positive definite function and represents a symmetric bilinear form  $B(f, g)$  for  $f, g \in L^2$  as:

$$B(f, g) = \iint J_0(x - y) f(x) g(y) dx dy \quad (1)$$

This is symmetric due to the property  $J_0(x - y) = J_0(y - x)$

2. **Integral Covariance Operator:** The integral operator  $T$  associated with  $J_0$ , when applied to  $f$ , is:

$$(Tf)(x) = \int J_0(x - y) f(y) dy \quad (2)$$

For functions  $f, g \in L^2$ , the operator  $T$  induces a symmetric bilinear form through the inner product:

$$\langle Tf, g \rangle = \int (Tf)(x) g(x) dx = \iint J_0(x - y) f(y) g(x) dx dy \quad (3)$$

3. **Orthogonal Polynomials and RKHS:** The specific sequence of orthogonal polynomials forms an orthonormal basis in the RKHS, allowing any function  $f \in L^2$  to be approximated by projections onto this basis. The symmetric bilinear form associated with  $J_0$  and the integral operator  $T$  remains symmetric when expressed in this basis, reflecting the inner product structure of the RKHS.

The key is understanding that both  $J_0$  and  $T$  can be represented in symmetric bilinear form, with  $J_0$  directly defining the covariance structure in the Gaussian process context. The RKHS, through its orthonormal basis of orthogonal polynomials, enables the decomposition and analysis of functions in  $L^2$  with respect to  $J_0$ .