6

What does $R(t) = 1 - t^T \Sigma t^T + \cdots$ mean?

~~is this it's not a gaussian autocorr fn!~~

$$\exp\left(-\frac{1}{2} t^T \Sigma t\right)$$

$$\approx 1 - \frac{1}{2} t^T \Sigma t + o(\|t\|^3)$$

Are there other cond^{n}s under which a result like ~~(6.)~~ Thm 6.9.3 holds?

Why can't you fit a Gaussian ACF to the ACF you found in the Eklund paper?

it might be more complicated than just assuming Σ diagonal but should still be possible right?.