



BRITISH EMBASSY
BELGRADE

$K(t)$

$$Y = \sum_l \sum_{l'} K(l-t) K(l-l') E[X(l) X(l')]$$

at $s=t$

$$E\left(Y, \frac{\partial Y}{\partial s \partial s'}\right)$$

at $s=t$

$$= \sum_l \sum_{l'} K(l-t) K''(l-t-l') E[X(l) X(l')]$$

$$\text{var}(Y) = \sum_l K(l-t)^2 E[X(l) X(l)]$$

at $s=t$

$$K \propto \exp \Rightarrow K'' = -K (\Leftarrow)$$

have

$$\text{so get } K(t-l)^2 (\Leftarrow)$$

$$b \neq 0$$

Then $\text{var} = 0 \Leftrightarrow \text{Cov}(X(l), X(l)) = 0$

$$= E \left[\sum_l \sum_{l'} K(t-l) K''(t-l-l') X(l) X(l') \right]$$

positive definite
by usual prop inside is 0