Now

$$\begin{pmatrix} C_{tt} & C_{ts} \\ C_{st} & C_{ss} \end{pmatrix}$$

$$= \begin{pmatrix} C_{tt}^{-1/2} & 0 \\ 0 & C_{ss}^{-1/2} \end{pmatrix} \begin{pmatrix} I & C_{tt}^{-1/2} C_{ts} C_{ss}^{-1/2} \\ C_{tt}^{-1/2} C_{ts} C_{ss}^{-1/2} & I \end{pmatrix}$$

$$\times \begin{pmatrix} C_{tt}^{-1/2} & 0 \\ 0 & C_{ss}^{-1/2} \end{pmatrix}$$

So can just consider processes f

s.t $\operatorname{cov} f = I$!

---

and have $\begin{pmatrix} I & \rho_{ts} \\ \rho_{ts} & I \end{pmatrix}$. $\boxed{\text{(as } C_{ts} = C_{st}!)}$

which has $\det = \det(I - \rho_{ts}^2)$

as I, ρ_{ts} commute!
