$cov(X_j(0), X(t))$ $\quad r(s,t)$

unite

$$\frac{d}{ds}\Big|_{s=0} \mathbb{E}\left[\frac{d}{ds}\Big|_{s=0} X(0) \right.$$

$R(s-t) = R(t-s)$

$R(t) = cov(X(s), X(s+t))$

Sampling theory in signal processing.

Mesh $\quad$ infill asymptotics

$$\int h(x) g(x-t)\, dx$$

what happens if not compact?

Leadbetter has

Extreme value theory on discrete grids.