$$\text{cov}(X_j(0), X(t)) = -R_j(t) \; ?$$

$$R_{\$}(\$, s, t) = \text{cov}(X(\$), X(t))$$

$$\frac{d}{dt_j} R_{\$}(\$, \$) = \text{cov}(X(\$), X_j(\$))$$

~~$\text{cov}(X(s), X_j$~~

$$\text{cov}(X(t), X_j(0)) = \frac{d}{dt_j} R(t, 0)$$