$k+l \to \nabla$

$(t\,t)\nabla^2 c\begin{pmatrix} t \\ t \end{pmatrix}$

$$\operatorname{cov}\left(\frac{dX(t)}{dt}, \frac{dX(s)}{ds}\right)$$

$$\begin{pmatrix} s \\ t \end{pmatrix} \mapsto \frac{\partial}{\partial t}\frac{\partial}{\partial s}\operatorname{cov}(X(t), X(s))$$

$$\begin{pmatrix} \operatorname{cov}(\nabla X(t), \nabla^2 X(s)) \\ \downarrow \\ \operatorname{cov}(\nabla X(s), \nabla^2 X(t)) \end{pmatrix}$$

$$\nabla \cdot \begin{pmatrix} \frac{\partial^3}{\partial t \partial s^2}\operatorname{cov}(X(t), X(s)) \\ \frac{\partial^3}{\partial t^2 \partial s}\operatorname{cov}(X(t), X(s)) \end{pmatrix} = \nabla c$$

$$\begin{pmatrix} \frac{\partial^4}{\partial t^2 \partial s^2}\operatorname{cov}(X & \frac{\partial}{\partial} \\ \operatorname{cov}(\nabla X(t), & \frac{\partial}{\partial t}\frac{\partial}{\partial s} \end{pmatrix} = \nabla^2 c \cdot \frac{\partial^4}{\partial t^2 \partial s^2}$$

$\downarrow$