http://www.infinitecuriosity.org/vizgp/

Interactive Gaussian Process Visualization to look at covariance matrix and time dynamics.

Below select $R_{xx}(\tau) = \text{Var} * \text{Exp}\left[\frac{-\pi * t^2}{2}\right]$ and set var=4 in Interactive Gaussian Process Visualization use squared-exponential Kernel with $l = 1/\sqrt{\pi} = 0.56$ and set var=4. These parameters allow for a direct comparison. At a time offset of 1 the web site gives ρ=0.2 which matches the result given below