

basicMathFunctions

Set of basic algebraic, analytic and trigonometric functions.

sinoids2angles

Converts sinoids to angles.

angles2sinoids

Converts angles to sinoids.

decomposeChol

Performs a Cholesky Decomposition of a matrix to its lower triangle matrix. Returns logarithmic determinate of the matrix as side product.

frobeniusNorm

Computes the Frobenius Norm of a matrix.

computeInverseMatrixProduct

Computes the product of an inverted matrix A and a vector b or a matrix B by the represented lower triangle matrix L of Cholesky decomposed A.

computeTransposeInverseProduct

Computes the both side product of an inverted matrix A with a vector b or matrix B (left product) and the transposed vector b or matrix B (right product).

addNoise2Covariance

Additive noise for noisy GPR observations. Add noise along covariance matrix diagonal.

computeAlphaWeights

Computes regression weights by residual of regression targets and regression mean values.

computeStdLogLoss

Computes standardized logarithmic loss of test data and predicted data.

computeLogLikelihood

Computes regression evidence as log marginal likelihood.

estimateBeta

Compute polynom coefficients for mean approximation on training data.

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