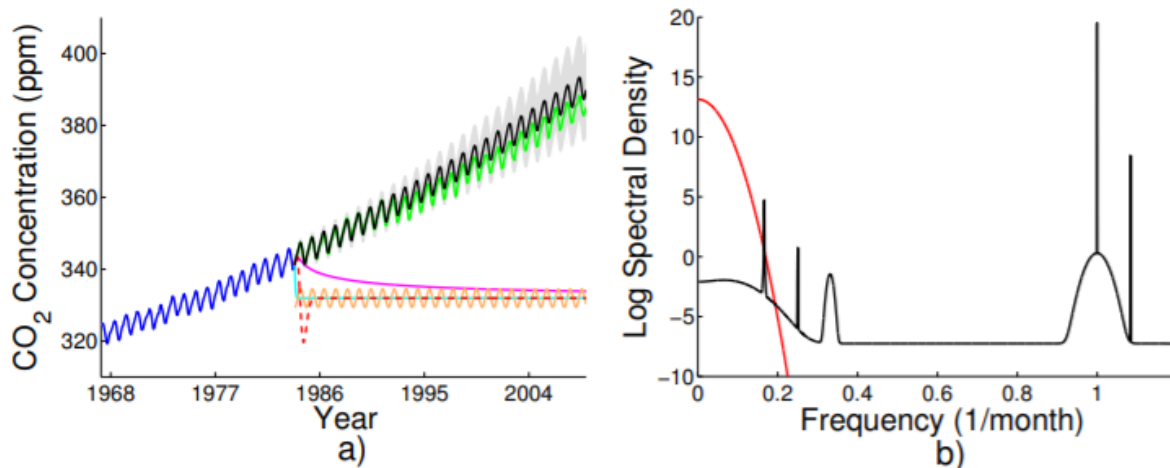


Project 2 Week 1

Figure 1



Citation:

Wilson, Andrew, and Ryan Adams. "Gaussian process kernels for pattern discovery and extrapolation." *International Conference on Machine Learning*. 2013.

For this figure it is taken from Gaussian process kernels for pattern discovery and Extrapolation looking at the Mauna Loa CO<sub>2</sub> concentration. Taking the forecasting data that was kept since 1968 to 2004 as the training data. Then comparing the SM kernel against the test output, Matern, Squared Exponential, rational quadratic, and the periodic kernels. The second figure is the log spectral densities of the learned SM and squared exponential kernels for a comparison of the two. Overall this figure is to prove the ability of extrapolation for pattern discovery with the gaussian process.

Link for dataset: <https://cims.nyu.edu/~andrewgw/pattern/>

The dataset can easily be found online as it is public record. Andrew Wilson also posted his dataset that he uses. He does use a .mat file, so I will have to convert it to copy his figure correctly. I plan on running some code in MATLAB and then there is a conversion function I can use in MATLAB for converting the data to something I can use in python. For the labels, the x label is going to be the year and the y will be the co2 concentration.

For this figure the importance will be to study the spectral mixture kernel. There are four key hyperparameters: weight, variance, mean, and the noise variance. For this project my goal is to understand how the SM kernel works and then moving over the program from MATLAB to python, as the author uses functions in MATLAB that probably cannot be found in python.

Pseudo code (so far):

- input dimensionality
- number of covSM components

