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Name	GaussianProcessRegression
Version	1.0
Description	RFF-accelerated Gaussian Process Regression
License	http://www.apache.org/licenses/LICENSE-2.0
Copyright	Copyright (C) 2022 HPCC SystemsÂő
Authors	HPCCSystems
DependsOn	ML_Core
Platform	8.4.0

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DESCRIPTIONS

GPRI GPRI

GPRI

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Children

- 1. GetSession: Initialize GPR on all nodes and return a session ID to be used in the following process
- 2. fit: Train a RFF acclerated GPR model
- 3. predict: Predict using trained GPR model

GETSESSION GetSession

GPRI \

INTEGER	GetSession
()	

Initialize GPR on all nodes and return a session ID to be used in the following process. This function needs to be called before any other process.

RETURN INTEGER8 — sessID session ID to identify this session.

FIT fit

GPRI \

```
DATASET(Layout_model2) fit

(INTEGER session, DATASET(NumericField) x,
DATASET(NumericField) y, UNSIGNED4 rff_dim = 10, REAL sigma =
1)
```

Train a RFF acclerated GPR model

```
PARAMETER session || INTEGER8 — No Doc
```

PARAMETER $\underline{\mathbf{x}} \parallel \parallel \text{TABLE} (\text{NumericField}) - \text{No Doc}$

PARAMETER y ||| TABLE (NumericField) — No Doc

PARAMETER rff_dim ||| UNSIGNED4 — No Doc

PARAMETER sigma ||| REAL8 — No Doc

RETURN TABLE (layout_model2) — Gaussian process regression model in Layout_model2 foramt.

SEE ML_Core.Types.Layout_Model2

PARAMS session session ID for the training process.

PARAMS x independent training data.

PARAMS y dependent training data.

PARAMS rff_dim dimesion of random fourier features.

PARAMS sigma squre root of the variance.

PREDICT predict

GPRI \

DATASET(NumericField) | predict

(INTEGER session, DATASET(Layout_model2) mod,
DATASET(NumericField) x)

Predict using trained GPR model

PARAMETER session || INTEGER8 — No Doc

PARAMETER mod || TABLE (layout_model2) — No Doc

PARAMETER $\underline{\mathbf{x}} \parallel \parallel \text{TABLE} (\text{NumericField}) - \text{No Doc}$

RETURN TABLE (NumericField) — prediction result in NumericField format

SEE ML_Core.Types.NumericField

PARAMS session session ID for the predicting process.

PARAMS mod trained GPR model.

PARAMS x input data for prediction.

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DESCRIPTIONS

TYPES Types

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Children

1. initParams: No Documentation Found

INITPARAMS initParams

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initParams

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FIELD <u>nodeid</u> || UNSIGNED4 — No Doc

FIELD <u>nnodes</u> ||| UNSIGNED4 — No Doc