

```

1  function K = MTGP_covRQiso(hyp, x, z, i)
2
3  % Rational Quadratic covariance function with isotropic distance measure.
4  %
5  % Based on the covRQiso.m function of the GPML Toolbox -
6  %   with the following changes:
7  %       - only elements of x(:,1:end-1)/z(:,1:end-1) will be analyzed,
8  %       - x(:,end) will be ignored, as it contains only the label information
9  %       - independent of the label all x values will have the same hyp
10 % The covariance function is parameterized as:
11 %
12 %  $k(x^p, x^q) = sf2 * [1 + (x^p - x^q)' * inv(P) * (x^p - x^q) / (2 * \alpha)]^{(-\alpha)}$ 
13 %
14 % where the P matrix is  $\ell_1^2$  times the unit matrix, sf2 is the signal
15 % variance and alpha is the shape parameter for the RQ covariance. The
16 % hyperparameters are:
17 %
18 % hyp = [ log( $\ell_1$ )
19 %         log(sqrt(sf2))
20 %         log(alpha) ]
21 %
22 % by Robert Duerichen
23 % 04/02/2014
24
25 if nargin<2, K = '3'; return; end % report number of parameters
26 if nargin<3, z = []; end % make sure, z exists
27 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
28
29 ell = exp(hyp(1));
30 sf2 = exp(2*hyp(2));
31 alpha = exp(hyp(3));
32
33 % precompute squared distances
34 if dg % vector kxx
35     D2 = zeros(size(x(:,end-1),1),1);
36 else
37     if xeqz % symmetric matrix Kxx
38         D2 = sq_dist(x(:,end-1)'/ell);
39     else % cross covariances Kxz
40         D2 = sq_dist(x(:,end-1)'/ell,z(:,end-1)'/ell);
41     end
42 end
43
44 if nargin<4 % covariances
45     K = sf2*((1+0.5*D2/alpha).^(-alpha));
46 else % derivatives
47     if i==1 % length scale parameter
48         K = sf2*(1+0.5*D2/alpha).^(-alpha-1).*D2;
49     elseif i==2 % magnitude parameter
50         K = 2*sf2*((1+0.5*D2/alpha).^(-alpha));
51     elseif i==3
52         K = (1+0.5*D2/alpha);
53         K = sf2*K.^(-alpha).*(0.5*D2./K - alpha*log(K));
54     else
55         error('Unknown hyperparameter')
56     end
57 end

```